

Daily MTM Report

Daily summary for: 20/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			7.76580	7.79290		21.24	604,948,054.20	77,899	171,356.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		556.00000	544,000	19.39	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		113.00000	128,000	19.39	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		522.00000	513,000	19.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		129.00000	147,000	19.62	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		591.00000	579,000	19.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		98.00000	113,000	19.31	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		16.00000	24,000	19.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,059.00000	1,040,000	19.63	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		456.00000	482,000	22.60	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		249.00000	248,000	22.60	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		35.00000	47,000	18.88	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		828.00000	813,000	18.88	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		84.00000	99,000	19.24	49,500.00	500	1,500.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		627.00000	615,000	19.24	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,645.00000	1,620,000	21.53	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	19/12/2011	Foreign Exchange Future	6.15	Put		2.00000	4,000	21.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		169.00000	189,000	20.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		462.00000	455,000	20.08	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,348.00000	1,326,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		5.00000	10,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,397.00000	1,374,000	20.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		4.00000	8,000	20.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,545.00000	1,521,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	5,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		234.00000	234,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		491.00000	518,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,844.00000	1,818,000	22.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	2,000	22.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		491.00000	483,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		148.00000	167,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,106.00000	1,086,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		13.00000	20,000	19.78	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,011.00000	993,000	19.48	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		18.00000	27,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		282.00000	279,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		389.00000	413,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		361.00000	356,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		268.00000	290,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		965.00000	947,000	19.33	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		22.00000	31,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,496.00000	1,472,000	20.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		3.00000	6,000	20.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,446.00000	1,423,000	20.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		3.00000	7,000	20.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,794.00000	1,768,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	2,000	22.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		319.00000	315,000	21.51	315,000.00	1,000	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		326.00000	349,000	21.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		409.00000	402,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		216.00000	236,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,202.00000	1,181,000	20.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	15,000	20.08	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,944.00000	1,917,000	23.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		300.00000	296,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		357.00000	380,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		72.00000	86,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		665.00000	652,000	19.17	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,251.00000	1,229,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		8.00000	13,000	20.23	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		164.00000	167,000	24.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		721.00000	751,000	24.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		196.00000	197,000	23.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		603.00000	631,000	23.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,695.00000	1,669,000	21.79	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	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	3,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		704.00000	691,000	19.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		61.00000	75,000	19.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		919.00000	902,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		26.00000	36,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		744.00000	730,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		51.00000	64,000	19.03	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,154.00000	1,134,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	18,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,595.00000	1,570,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	4,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		174.00000	176,000	24.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		681.00000	710,000	24.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,299.00000	1,277,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		6.00000	11,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		873.00000	857,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		30.00000	41,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		384.00000	378,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		241.00000	262,000	20.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		155.00000	158,000	24.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		762.00000	792,000	24.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		184.00000	186,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		641.00000	670,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		339.00000	334,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		296.00000	318,000	21.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		785.00000	771,000	18.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		42.00000	55,000	18.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		220.00000	221,000	23.14	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		527.00000	555,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,744.00000	1,719,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	3,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		265.00000	263,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		422.00000	447,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		435.00000	428,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		192.00000	212,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		208.00000	208,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		565.00000	592,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.85480	7.88270		20.96	4,602,912.80	586	47,450.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		942.00000	928,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		95.00000	109,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		901.00000	890,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		104.00000	121,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		984.00000	969,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		87.00000	100,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		972.00000	958,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		89.00000	103,000	18.71	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		853.00000	844,000	18.77	3,460,400.00	4,100	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		120.00000	139,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		783.00000	774,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		150.00000	169,000	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,143.00000	1,126,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		60.00000	71,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		817.00000	808,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		134.00000	153,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,187.00000	1,170,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		54.00000	65,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		598.00000	595,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		265.00000	290,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		426.00000	428,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		493.00000	523,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		684.00000	677,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		201.00000	222,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		319.00000	323,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		736.00000	768,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,232.00000	1,214,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		49.00000	59,000	19.33	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		306.00000	311,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		773.00000	806,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,099.00000	1,083,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		66.00000	78,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		408.00000	410,000	21.55	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		525.00000	555,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		890.00000	880,000	18.69	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		107.00000	125,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,277.00000	1,258,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		44.00000	53,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		654.00000	647,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		221.00000	242,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		346.00000	349,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		663.00000	694,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		463.00000	464,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		430.00000	459,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		931.00000	917,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		98.00000	112,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,322.00000	1,303,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		39.00000	48,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		483.00000	484,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		400.00000	429,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		392.00000	394,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		559.00000	589,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		444.00000	446,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		461.00000	491,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		360.00000	364,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		627.00000	659,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		716.00000	709,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		183.00000	204,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		749.00000	741,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		166.00000	186,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,056.00000	1,041,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		73.00000	86,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		526.00000	525,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		343.00000	370,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		376.00000	378,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		593.00000	623,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		624.00000	621,000	19.48	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		241.00000	266,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,508.00000	1,487,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		25.00000	32,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,748.00000	1,725,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		15.00000	20,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		573.00000	571,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		290.00000	316,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		332.00000	336,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		699.00000	731,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,699.00000	1,677,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		16.00000	22,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,014.00000	999,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		81.00000	94,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		504.00000	504,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		371.00000	399,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		295.00000	299,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		812.00000	844,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,461.00000	1,440,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		28.00000	35,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		549.00000	548,000	20.11	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	7.65	Put		316.00000	343,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,368.00000	1,349,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		35.00000	44,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,414.00000	1,394,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		31.00000	39,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,555.00000	1,534,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		22.00000	29,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,796.00000	1,773,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		13.00000	18,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		283.00000	288,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		850.00000	883,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		273.00000	278,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		890.00000	923,000	23.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.93850	7.96960		20.85	4,326,482.50	545	19,925.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		917.00000	909,000	18.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		197.00000	221,000	18.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		885.00000	878,000	18.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		215.00000	240,000	18.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		950.00000	942,000	18.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		180.00000	204,000	18.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.02430	8.05890		20.98	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,080.00000	1,070,000	18.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		221.00000	246,000	18.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,044.00000	1,038,000	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		235.00000	264,000	18.79	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	7.15	Call		1,116.00000	1,105,000	18.69	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		207.00000	231,000	18.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		254.00000	284,000	18.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,013.00000	1,008,000	18.90	0.00	0	42,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,417.00000	1,464,000	24.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		376.00000	388,000	24.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		710.00000	716,000	20.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		551.00000	592,000	20.63	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.10080	8.13440		21.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		918.00000	920,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		484.00000	519,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		894.00000	898,000	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		510.00000	547,000	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		942.00000	944,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		458.00000	493,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		658.00000	698,000	20.99	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		792.00000	799,000	20.99	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,441.00000	1,487,000	23.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		475.00000	488,000	23.70	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.18180	8.21460		21.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		931.00000	938,000	20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		666.00000	706,000	20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		912.00000	919,000	20.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		697.00000	737,000	20.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		952.00000	958,000	20.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		637.00000	676,000	20.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,463.00000	1,508,000	23.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		578.00000	590,000	23.40	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		874.00000	882,000	21.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		759.00000	800,000	21.23	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.86650	8.89180		22.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,553.00000	1,571,000	22.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,161.00000	1,205,000	22.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,533.00000	1,551,000	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,191.00000	1,235,000	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,574.00000	1,591,000	22.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,132.00000	1,175,000	22.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		842.00000	887,000	21.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,734.00000	1,753,000	21.21	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.99720	10.02250		24.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,224.00000	2,247,000	23.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,402.00000	1,450,000	23.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,204.00000	2,227,000	23.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,432.00000	1,480,000	23.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,245.00000	2,268,000	23.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,373.00000	1,421,000	23.30	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.76580	7.79290			21.24	0.00	0	497.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			82,789.00000	81,255,000	18.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			3,499.00000	4,675,000	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		78,537.00000	77,083,000	18.96		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		4,247.00000	5,503,000	18.96		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		87,291.00000	85,682,000	19.03		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		3,001.00000	4,102,000	19.03		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.85480	7.88270		20.96		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		59,785.00000	59,531,000	19.69		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		26,515.00000	29,051,000	19.69		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		57,278.00000	57,095,000	19.90		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		29,008.00000	31,615,000	19.90		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		62,407.00000	62,075,000	19.48		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		24,137.00000	26,595,000	19.48		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.19670	12.18060		17.79	72,521,578.20		5,946	18,879.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		689.00000	723,000	16.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		158.00000	176,000	16.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		657.00000	691,000	16.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		176.00000	194,000	16.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		723.00000	756,000	16.43		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		142.00000	159,000	16.43		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		393.00000	428,000	17.79		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		412.00000	431,000	17.79		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		952.00000	981,000	16.07		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		71.00000	84,000	16.07		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		538.00000	574,000	17.11		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		257.00000	277,000	17.11		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		626.00000	660,000	16.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		195.00000	213,000	16.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,697.00000	1,717,000	18.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		16.00000	20,000	18.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,501.00000	1,523,000	17.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		20.00000	26,000	17.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.32610	12.31100		18.29	24,652.20	2	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,071.00000	1,105,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		210.00000	229,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,036.00000	1,071,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		225.00000	245,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,107.00000	1,140,000	16.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		196.00000	214,000	16.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,002.00000	1,037,000	16.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		241.00000	261,000	16.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		793.00000	831,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		382.00000	405,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,417.00000	1,445,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		106.00000	119,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		847.00000	884,000	17.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		336.00000	358,000	17.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		607.00000	645,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		596.00000	619,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,143.00000	1,176,000	16.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		182.00000	200,000	16.75	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	10.90	Call		1,505.00000	1,531,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		94.00000	105,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		904.00000	941,000	17.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		293.00000	315,000	17.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,334.00000	1,363,000	16.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		123.00000	137,000	16.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.44690	12.43690		17.42	62,234.50	5	1,860.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,017.00000	1,020,000	16.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		430.00000	423,000	16.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		990.00000	994,000	16.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		453.00000	447,000	16.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,046.00000	1,050,000	16.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		409.00000	403,000	16.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10210		21.11	15,051.60	148	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,216.00000	2,177,000	23.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		6.00000	7,000	23.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,240.00000	1,213,000	19.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		30.00000	43,000	19.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,211.00000	3,172,000	29.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	2,000	29.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10300	0.10340			4,326.00	42	42.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,340.00000	1,300,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		340.00000	300,000		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	0.10	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,340.00000	2,300,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.63310	10.60140		18.60	52,091,556.90	4,899	25,696.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		867.00000	904,000	16.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		66.00000	71,000	16.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		826.00000	864,000	16.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		75.00000	81,000	16.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		909.00000	945,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		58.00000	62,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		710.00000	749,000	16.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		109.00000	116,000	16.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,083.00000	1,120,000	16.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		32.00000	37,000	16.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,322.00000	1,357,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		21.00000	24,000	17.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,226.00000	1,261,000	17.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		25.00000	28,000	17.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		106.00000	126,000	22.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,255.00000	1,243,000	22.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		748.00000	786,000	16.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		97.00000	103,000	16.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		123.00000	146,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,122.00000	1,113,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,130.00000	1,167,000	16.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		29.00000	34,000	16.71	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		233.00000	266,000	19.80	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		632.00000	633,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		544.00000	583,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		193.00000	200,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		117.00000	139,000	22.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,166.00000	1,156,000	22.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		487.00000	527,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		236.00000	244,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		673.00000	713,000	16.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		122.00000	130,000	16.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,038.00000	1,073,000	16.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		37.00000	40,000	16.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		186.00000	216,000	20.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		785.00000	783,000	20.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		606.00000	645,000	17.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		155.00000	162,000	17.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		639.00000	678,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		138.00000	145,000	16.96	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		214.00000	221,000	17.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		515.00000	554,000	17.56	0.00	0	2,740.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.75500	10.72170		18.73	0.00	0	10,757.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		850.00000	899,000	17.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		228.00000	244,000	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		818.00000	867,000	17.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		246.00000	262,000	17.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		884.00000	932,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		212.00000	227,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,713.00000	1,750,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		41.00000	45,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		757.00000	807,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		285.00000	302,000	17.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,063.00000	1,107,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		141.00000	152,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,760.00000	1,796,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		38.00000	41,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		989.00000	1,035,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		167.00000	180,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		582.00000	631,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		460.00000	476,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		520.00000	568,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		548.00000	563,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		730.00000	779,000	17.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		308.00000	324,000	17.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		400.00000	444,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		778.00000	789,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		300.00000	337,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,078.00000	1,082,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		464.00000	511,000	19.10	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	10.90	Put		642.00000	656,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		252.00000	286,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,280.00000	1,281,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		447.00000	493,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		675.00000	688,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,266.00000	1,307,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		94.00000	102,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		345.00000	386,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		923.00000	931,000	20.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.87000	10.84040		18.60	0.00	0	13,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		850.00000	906,000	17.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		410.00000	436,000	17.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		824.00000	881,000	17.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		434.00000	461,000	17.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		876.00000	931,000	17.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		386.00000	411,000	17.48	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.98670	10.96120		18.99	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		900.00000	914,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		664.00000	653,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		875.00000	931,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		689.00000	720,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		883.00000	940,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		597.00000	629,000	18.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.47200	399.25000			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			407.24400	404.99000				0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.19500	366.67500				0.00	0	1,690.00
ALBI	On	02/02/2012	Index Future			373.48800	371.94700				0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.70720	7.73350		21.30		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,036.00000	1,009,000	20.85		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		3.00000	2,000	20.85		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		986.00000	960,000	20.43		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		3.00000	3,000	20.43		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,085.00000	1,059,000	21.28		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	2,000	21.28		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		7.00000	8,000	18.77		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		740.00000	715,000	18.77		0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		59.00000	66,000	19.49		0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		392.00000	373,000	19.49		0.00	0	6,757.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.90730	7.85670		14.50		5,985,826.10	757	6,497.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,212.00000	1,264,000	18.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	7,000	18.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,164.00000	1,215,000	18.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		7.00000	8,000	18.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,263.00000	1,315,000	19.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		6.00000	8,000	19.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		438.00000	488,000	15.00		0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		81.00000	81,000	15.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		597.00000	648,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		40.00000	41,000	15.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.92480	7.87760		14.74	0.00	0	12,216.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		712.00000	760,000	14.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		84.00000	85,000	14.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		672.00000	720,000	14.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		94.00000	95,000	14.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		752.00000	801,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		74.00000	76,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		596.00000	643,000	14.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		118.00000	118,000	14.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		969.00000	1,019,000	15.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		41.00000	44,000	15.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		375.00000	417,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		247.00000	242,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		559.00000	606,000	14.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		131.00000	131,000	14.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		924.00000	973,000	15.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		46.00000	48,000	15.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,686.00000	1,733,000	17.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	17.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.94400	7.90050		14.72	0.00	0	5,790.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		510.00000	553,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		260.00000	259,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		482.00000	524,000	14.50	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	7.70	Put		282.00000	280,000	14.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		539.00000	582,000	14.42	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		239.00000	238,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.88460	8.85630		13.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,859.00000	1,885,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		303.00000	300,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,821.00000	1,847,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		315.00000	312,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,897.00000	1,924,000	13.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	289,000	13.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.81190	7.84390		15.15	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		628.00000	606,000	14.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		34.00000	44,000	14.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		585.00000	565,000	14.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		41.00000	53,000	14.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		671.00000	649,000	14.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		27.00000	37,000	14.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		331.00000	319,000	14.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		137.00000	157,000	14.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,051.00000	1,021,000	16.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	9,000	16.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		361.00000	349,000	14.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		117.00000	137,000	14.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,002.00000	973,000	15.80	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	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	11,000	15.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		503.00000	485,000	14.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		59.00000	73,000	14.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		953.00000	925,000	15.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		9.00000	13,000	15.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		464.00000	448,000	14.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		70.00000	86,000	14.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.89040	7.92390			0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		374.00000	340,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		324.00000	290,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		424.00000	390,000		0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	0,000		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.79820	8.82610		21.07	0.00	0	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		632.00000	637,000	19.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		106.00000	139,000	19.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		596.00000	603,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		120.00000	155,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		670.00000	673,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		94.00000	125,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		499.00000	513,000	20.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		173.00000	215,000	20.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		747.00000	747,000	19.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		71.00000	99,000	19.38	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		961.00000	949,000	19.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		35.00000	51,000	19.18	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		470.00000	485,000	20.22	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		194.00000	237,000	20.22	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		307.00000	328,000	21.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		381.00000	430,000	21.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		173.00000	192,000	23.73	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		747.00000	794,000	23.73	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		229.00000	250,000	22.61	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		553.00000	602,000	22.61	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		529.00000	542,000	19.88	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		153.00000	194,000	19.88	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		872.00000	866,000	19.26	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		46.00000	68,000	19.26	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,102.00000	1,086,000	19.75	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	38,000	19.75	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		346.00000	366,000	21.07	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		320.00000	368,000	21.07	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,197.00000	1,178,000	20.14	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		21.00000	30,000	20.14	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		392.00000	410,000	20.73	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		266.00000	312,000	20.73	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		289.00000	311,000	21.73	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		413.00000	463,000	21.73	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	19/12/2011	Foreign Exchange Future	8.60	Call		443.00000	459,000	20.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		217.00000	261,000	20.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		164.00000	182,000	23.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		788.00000	834,000	23.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		217.00000	237,000	22.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		591.00000	639,000	22.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.92590	8.95460			0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		355.00000	326,000		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	0,000		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		305.00000	276,000		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		0.00000	0,000		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		405.00000	376,000		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		0.00000	0,000		0.00	0	0.00
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			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	03/11/2011	GOVI			368.95800	367.39400			0.00	0	162.00
GOVI On	03/11/2011	GOVI	357.00	Call		103,940.00000	119,580,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		103,840.00000	119,480,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		104,040.00000	119,680,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			374.26200	372.67600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		36,760.00000	52,620,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		36,660.00000	52,520,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		36,860.00000	52,720,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	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	03/11/2011	Index Future			161.80100	161.68800			0.00	0	84.00
IGOV	On	02/02/2012	Index Future			164.12700	164.01200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.28900	449.28900			0.00	0	88.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.57000	5.57000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.46000	5.48000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.41000	5.44000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.36000	5.40000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.33000	5.38000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.32000	5.36000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.28000	5.34000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.34000	5.38000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.56000	5.65000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.79000	5.87000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.04000	6.09000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.31000	6.35000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	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
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			363.69500	362.41100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.92400	367.62200			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.89200	7.01800		4.00	124,003.08	1	16,862.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,531.00000	5,004,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		5.00000	2,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,709.00000	5,182,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		3.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,353.00000	4,825,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		6.00000	3,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,920.00000	1,529,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		142.00000	227,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		743.00000	516,000	4.09	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	03/11/2011	Bond Future	7.00	Call		675.00000	924,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		875.00000	1,164,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		567.00000	381,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,106.00000	2,527,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		125.00000	70,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.98700	7.12400		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,855.00000	5,298,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		144.00000	105,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,007.00000	5,454,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		130.00000	94,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,702.00000	5,142,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		158.00000	116,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		536.00000	675,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,573.00000	2,230,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,198.00000	3,773,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		167.00000	225,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,203.00000	1,440,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,463.00000	1,218,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.06800	7.21700		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,796.00000	4,190,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		482.00000	388,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,923.00000	4,322,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		452.00000	363,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,669.00000	4,058,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		513.00000	414,000	4.35	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			7.12900	7.29200		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,188.00000	3,528,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,072.00000	917,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,291.00000	3,635,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,027.00000	877,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,087.00000	3,421,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,119.00000	958,000	4.31	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	03/11/2011	Bond Future			8.40900	8.44100		12.00	359,029,042.00	2,950	22,456.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,582.00000	5,828,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		440.00000	381,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,959.00000	6,212,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		373.00000	321,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,212.00000	5,451,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		516.00000	451,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		940.00000	838,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,824.00000	4,026,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,134.00000	3,894,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		828.00000	893,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,535.00000	2,346,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,666.00000	1,781,000	12.14	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.55	Call		2,625.00000	2,785,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,596.00000	1,451,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,343.00000	6,602,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		316.00000	270,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,613.00000	6,334,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		286.00000	312,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		597.00000	647,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,898.00000	4,643,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,116.00000	1,200,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,439.00000	3,218,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.48900	8.52200		13.00	348,583,151.00	2,950	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,359.00000	6,561,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,023.00000	1,917,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,661.00000	6,868,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,885.00000	1,784,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,064.00000	6,260,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,171.00000	2,058,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,710.00000	8,463,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,180.00000	1,241,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,477.00000	18,177,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		120.00000	128,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.56400	8.59800		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,050.00000	7,238,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,454.00000	3,330,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,321.00000	7,513,000	13.66	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	9.05	Put		3,289.00000	3,169,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,784.00000	6,968,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,626.00000	3,499,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.63300	8.66700		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,204.00000	6,363,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,461.00000	5,314,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,439.00000	6,601,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,252.00000	5,108,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,974.00000	6,129,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,678.00000	5,527,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.33393	214.36646			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,366.00000	2,334,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,316.00000	2,284,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,416.00000	2,384,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			243.13999	243.12773			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,628.00000	4,640,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,578.00000	4,590,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		4,678.00000	4,690,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	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	03/11/2011	Bond Future			6.54200	6.68400		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,697.00000	4,106,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,834.00000	4,243,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,560.00000	3,968,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.61200	6.76800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,857.00000	4,263,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	9,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,980.00000	4,388,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		15.00000	8,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,733.00000	4,139,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		21.00000	12,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.66800	6.84000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,462.00000	2,808,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		279.00000	206,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,558.00000	2,908,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		257.00000	188,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,367.00000	2,707,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		303.00000	224,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.69900	6.89200		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,867.00000	2,174,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		534.00000	413,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,945.00000	2,258,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		503.00000	389,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,791.00000	2,092,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		567.00000	440,000	2.75	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	03/11/2011	Bond Future			182.50842	181.91792			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		181,418.00000	182,008,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		181,368.00000	181,958,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		181,468.00000	182,058,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			182.46882	181.87016			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		4,870.00000	5,469,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	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
R202	On	02/02/2012	Bond Future	177.05	Call		4,820.00000	5,419,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		4,920.00000	5,519,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.69000	7.80400		6.50	0.00	0	2,153.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,308.00000	3,799,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		109.00000	64,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,513.00000	4,012,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		89.00000	52,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,105.00000	3,588,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		132.00000	78,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.79600	7.91700		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,240.00000	4,676,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		578.00000	468,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,411.00000	4,854,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		534.00000	431,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,072.00000	4,500,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		625.00000	507,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.89400	8.02200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,208.00000	4,605,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,128.00000	972,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,356.00000	4,760,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,069.00000	919,000	7.46	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	03/05/2012	Bond Future	8.70	Call		4,062.00000	4,453,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,190.00000	1,027,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.98200	8.11700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,656.00000	3,996,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,090.00000	1,871,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,779.00000	4,125,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,011.00000	1,797,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,534.00000	3,869,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,171.00000	1,946,000	7.29	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	03/11/2011	Bond Future			7.89200	8.00600		7.50	0.00	0	3,183.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,988.00000	4,556,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		107.00000	63,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,223.00000	4,798,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		88.00000	51,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,756.00000	4,316,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		130.00000	78,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.99000	8.11000		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,014.00000	5,527,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		541.00000	431,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,214.00000	5,734,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		498.00000	395,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,816.00000	5,321,000	8.53	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	02/02/2012	Bond Future	8.95	Put		588.00000	470,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.08300	8.20800		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,192.00000	4,616,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,528.00000	1,325,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,361.00000	4,793,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,456.00000	1,260,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,032.00000	4,448,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,610.00000	1,399,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.16800	8.29900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,657.00000	4,021,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,692.00000	2,421,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,793.00000	4,164,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,590.00000	2,326,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,524.00000	3,880,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,798.00000	2,519,000	8.52	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	03/11/2011	Bond Future			6.30600	6.44500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,615.00000	2,899,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,714.00000	2,997,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	0,000	2.45	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	03/11/2011	Bond Future	7.70	Call		2,517.00000	2,800,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.37100	6.52900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,647.00000	2,924,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		25.00000	15,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,731.00000	3,010,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		21.00000	13,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,563.00000	2,839,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		28.00000	17,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.42000	6.60300		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,687.00000	1,915,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		275.00000	212,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,747.00000	1,978,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		257.00000	197,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,628.00000	1,853,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		294.00000	228,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.42800	6.64500		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,292.00000	1,493,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		473.00000	378,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,336.00000	1,541,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		450.00000	359,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,247.00000	1,445,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		495.00000	397,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			8.06400	8.15700		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,515.00000	3,977,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		216.00000	147,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,752.00000	4,223,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		181.00000	121,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,283.00000	3,734,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		256.00000	176,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,083.00000	1,725,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		607.00000	780,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,186.00000	1,457,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,226.00000	966,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,830.00000	2,179,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		740.00000	558,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,097.00000	4,593,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		59.00000	86,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,727.00000	2,318,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		375.00000	497,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,889.00000	1,550,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		702.00000	894,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,015.00000	2,381,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		645.00000	480,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.15800	8.25500		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,807.00000	5,222,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		798.00000	675,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,009.00000	5,432,000	10.03	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	02/02/2012	Bond Future	9.05	Put		739.00000	623,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,608.00000	5,016,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		861.00000	731,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.24800	8.35000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,145.00000	4,491,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,026.00000	1,822,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,309.00000	4,662,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,929.00000	1,732,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,978.00000	4,317,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,120.00000	1,909,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.33200	8.43700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,278.00000	4,606,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,662.00000	2,440,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,430.00000	4,764,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,559.00000	2,343,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,129.00000	4,451,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,769.00000	2,540,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.10600	8.19300		9.75	91,910.07	1	6,822.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,566.00000	4,019,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		261.00000	184,000	10.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		3,814.00000	4,277,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		220.00000	153,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,322.00000	3,764,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		308.00000	219,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,154.00000	1,799,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		662.00000	838,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,255.00000	1,000,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,298.00000	1,573,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,001.00000	2,353,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		755.00000	576,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,323.00000	4,804,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		155.00000	105,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.19100	8.28200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,039.00000	5,452,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		905.00000	777,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,254.00000	5,674,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		842.00000	720,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,828.00000	5,233,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		974.00000	838,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.27200	8.36600		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,207.00000	5,586,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,629.00000	1,462,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,399.00000	5,785,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,547.00000	1,387,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,017.00000	5,390,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		1,715.00000	1,542,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34500	8.44300		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,571.00000	4,902,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,856.00000	2,631,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,737.00000	5,075,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,747.00000	2,529,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,408.00000	4,732,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,970.00000	2,738,000	10.71	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	03/11/2011	Bond Future			8.59600	8.61700		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,379.00000	2,465,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,305.00000	1,220,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,619.00000	2,712,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,148.00000	1,069,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,149.00000	2,229,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,476.00000	1,384,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.66000	8.68200		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,675.00000	4,778,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,179.00000	2,105,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,913.00000	5,019,000	17.63	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	02/02/2012	Bond Future	9.05	Put		2,037.00000	1,965,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,443.00000	4,542,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,331.00000	2,252,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.72000	8.74200		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,280.00000	5,377,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,269.00000	3,190,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,500.00000	5,600,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,109.00000	3,033,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,065.00000	5,159,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,437.00000	3,355,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.77400	8.79700		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,966.00000	7,075,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,528.00000	3,455,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,189.00000	7,299,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,387.00000	3,315,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,746.00000	6,853,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,675.00000	3,600,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			135.48439	135.47754			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,478.00000	4,484,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		4,428.00000	4,434,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		4,528.00000	4,534,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	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	03/11/2011	Bond Future			112.81680	112.81400			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,564.00000	111,567,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,514.00000	111,517,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,614.00000	111,617,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.10092	113.09821			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,598.00000	2,601,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,548.00000	2,551,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,648.00000	2,651,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	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	03/11/2011	Bond Future			110.46877	110.46321			0.00	0	2,667.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		107,963.00000	107,969,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,913.00000	107,919,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,013.00000	108,019,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.58854	110.58304			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,083.00000	2,089,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,033.00000	2,039,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,133.00000	2,139,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	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	03/11/2011	Bond Future			8.65700	8.68800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		505.00000	759,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		908.00000	1,162,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		98.00000	352,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.73200	8.76400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,869.00000	2,127,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	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
R213	On	02/02/2012	Bond Future	9.05	Call		2,257.00000	2,515,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,478.00000	1,737,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.79900	8.83200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,225.00000	3,487,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,598.00000	3,860,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,849.00000	3,112,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.85900	8.89300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,731.00000	2,999,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		3,103.00000	3,370,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		2,357.00000	2,624,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		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
RAIN	On	19/12/2011	Foreign Exchange Future			15,612.17000	15,617.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			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 19/12/2011 Foreign Exchange Future			1.21630	1.21950		20.99	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,271.00000	1,253,000	19.78	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		76.00000	90,000	19.78	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		887.00000	875,000	20.11	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		192.00000	212,000	20.11	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,729.00000	1,704,000	20.86	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		34.00000	41,000	20.86	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.23230	1.23630			0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		363.00000	323,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		137.00000	177,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		863.00000	823,000		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		0.00000	0,000		0.00	0	0.00

Total for Derivatives : **1,456,235,681.15** **102,331** **822,866.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,500,000.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	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	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	9,167,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,567,600,000,000.00	15,676,000	7,838,000.00
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
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	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
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		1,750,000,000,000.00	17,500,000	17,500,000	1,700,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		2,060,000,000,000.00	20,600,000	20,600,000	7,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	49,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	952,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,208,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,628,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		540,000,000,000.00		5,400,000	5,420,000.00
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
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
ACCP2	On	09/11/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	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
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	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	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	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
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,222,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		1,500,000,000,000.00		15,000,000	19,731,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000		180,000,000,000.00		1,800,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	5,381,675.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			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
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	5,035,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	10,000,000.00
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
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			65,000,000,000.00	650,000,000	650,000,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,693,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,732,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		15,200,000,000,000.00		152,000,000	38,000,000.00
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
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			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
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	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
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN83	On	20/12/2011	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
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000		8,757,000,000,000.00	87,570,000	87,570,000	15,000,000.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000		5,757,000,000,000.00	57,570,000	57,570,000	15,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,922,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	56,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			3,800,000,000.00	38,000,000	19,233,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,200,000,000,000.00	282,000,000	84,029,852.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			47,000,000,000,000.00	470,000,000	131,793,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
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
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	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
EQ153L	On	13/10/2011	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
EQ154L On	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ155L On	08/12/2011	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
EQ157L On	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ158L On	16/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2013	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
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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		51,200,000,000,000.00		512,000,000	156,007,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,606,500,000,000.00		498,000,000	164,124,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		11,520,000,000,000.00		1,152,000,000	366,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		3,744,450,000,000.00		477,000,000	337,207,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,798,125,000,000.00		639,750,000	262,979,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,063,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
FRBI03	On	30/09/2011	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
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	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
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
FRC01	On	08/01/2012			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
FRC36	On	13/10/2011			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	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	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
FRC60	On	22/09/2011	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
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			700,000,000.00	7,000,000	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,944,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	699,000.00
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	27/02/2012	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
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000		9,920,000,000,000.00	99,200,000	99,200,000	79,600,000.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,200,000,000,000.00		52,000,000	28,938,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		3,400,000,000,000.00		34,000,000	17,787,000.00
HWAY3On	31/07/2035	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
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			9,407,400,000,000.00	94,074,000	47,037,000.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	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			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,450,000.00
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
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000				0.00	0	33,000,000.00
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
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IND146	On	15/11/2011	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
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000		35,400,000,000,000.00		354,000,000	177,000,000.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			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
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	428,000.00
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		17,800,000,000,000.00		178,000,000	46,336,000.00
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
IV03	On	31/03/2012	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
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	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
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722		1,171,166,640,000.00		12,000,000	3,000,000.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000		5,400,000,000,000.00		54,000,000	54,000,000.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			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
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			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
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		1,540,000,000,000.00		15,400,000	7,700,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			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
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			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
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		57,880,000,000,000.00		578,800,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,184,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,937,000.00
MTN03	On	13/07/2015			100.00000	100.00000		380,000,000,000.00		3,800,000	1,900,000.00
MTN04	On	13/07/2017			100.00000	100.00000		120,000,000,000.00		1,200,000	6,029,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,295,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,700,000.00
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	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	13,017,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	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	30/01/2012			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		400,000,000,000.00	4,000,000	2,000,000.00	
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	7,067,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	On	20/11/2018	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET31	On	30/04/2012	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET40	On	17/11/2011	Spot Bond	100.00000	100.00000		0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond	100.00000	100.00000		0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond	100.00000	100.00000		0.00	0	0.00
NMP200	On	24/07/2020	Spot Bond	100.00000	100.00000		0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond	100.00000	100.00000		0.00	0	0.00
NQ1A10	On	22/05/2016	Spot Bond	6.82500	6.82500		0.00	0	0.00
NQ1A10	On	22/05/2014	Spot Bond	6.58500	6.58500		0.00	0	0.00
NQ1A10	On	22/05/2012	Spot Bond	6.12500	6.12500		0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond	100.00000	100.00000		0.00	0	0.00
NQ1B10	On	22/05/2014	Spot Bond	6.92500	6.92500		0.00	0	0.00
NQ1B10	On	22/05/2012	Spot Bond	6.57500	6.57500		0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond	100.00000	100.00000		0.00	0	0.00
NQ1C10	On	22/05/2014	Spot Bond	7.32500	7.32500		0.00	0	0.00
NQ1C10	On	22/05/2012	Spot Bond	7.05500	7.05500		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			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	22/11/2011			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	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,347,800,000,000.00		23,478,000	12,639,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	64,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			1,360,000,000,000.00	13,600,000	56,400,000.00
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
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			12,600,000,000,000.00	126,000,000	45,729,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			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	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			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
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			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			6.85000	6.97000		215,081,615,600,000.00	31,398,776,000	21,356,310,850.00	
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			8.37000	8.40000		185,287,878,540,000.00	22,137,142,000	9,950,986,000.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.36000	0.35000		2,469,929,313,600.00		6,860,914,760	1,751,715,252.00
R197	On	07/12/2023	Spot Bond			2.40000	2.40000		2,244,874,389,600.00		935,364,329	204,008,409.00
R201	On	21/12/2014	Spot Bond			6.51000	6.64500		35,705,462,100,000.00		5,484,710,000	2,604,509,700.00
R202	On	07/12/2033	Spot Bond			2.40000	2.42000		23,989,883,193,600.00		9,995,784,664	904,160,622.00
R203	On	15/09/2017	Spot Bond			7.64000	7.75000		116,714,752,000,000.00		15,276,800,000	9,232,295,000.00
R204	On	21/12/2018	Spot Bond			7.84500	7.95500		86,313,851,535,000.00		11,002,403,000	5,760,324,890.00
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			6.28000	6.41000		68,604,038,800,000.00		10,924,210,000	5,206,130,000.00
R207	On	15/01/2020	Spot Bond			8.02000	8.11000		124,403,996,806,000.00		15,511,720,300	7,267,327,500.00
R208	On	31/03/2021	Spot Bond			8.06500	8.15000		162,174,713,770,000.00		20,108,458,000	6,222,999,995.00
R209	On	31/03/2036	Spot Bond			8.56500	8.58500		178,239,569,887,575.00		20,810,224,155	7,977,818,117.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		3,051,399,974,400.00		1,271,416,656	733,760,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.45000		695,407,854,800.00		479,591,624	1,151,603,000.00
R212	On	31/01/2022	Spot Bond			2.38000	2.38000		2,313,069,273,480.00		971,877,846	573,677,846.00
R213	On	28/02/2031	Spot Bond			8.62000	8.65000		36,679,824,000,000.00		4,255,200,000	1,360,039,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			35,000,550,000,000.00	5,384,700,000	3,174,715,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	15,000,000	5,000,000.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	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	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	1,000,000,000.00	10,000,000	5,000,000.00
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
RPG01	On	28/02/2014	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,200,000,000,000.00		22,000,000	11,300,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,410,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,500,000,000,000.00		15,000,000	5,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000		100,090,000,000,000.00		4,000,900,000	1,070,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000		71,200,000,000,000.00		712,000,000	356,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,856,000.00
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
SHI02	On	01/10/2021	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			3,360,000,000,000.00	33,600,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	19,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	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
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN845On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN850On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN851On	11/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN852On	15/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN853On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN854On	16/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN855On	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN856On	18/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN857On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN859On	23/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN862On	09/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN863On	19/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN864On	21/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN865On	22/12/2011	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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		4,600,000,000,000.00	46,000,000	23,000,000.00	
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
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	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
THE6A2	On	21/11/2011	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
THE6A:On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE6B On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE6C On	21/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7A:On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7A:On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7B On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8B:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8C:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8D:On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A:On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A:On	18/01/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A:On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	4,023,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		206,000,000,000,000.00	2,060,000,000,000.00	2,060,000,000	1,015,472,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,400,000,000,000.00	784,000,000,000.00	784,000,000	265,035,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,347,800,000,000.00	243,478,000,000.00	243,478,000	78,739,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		37,800,000,000,000.00	378,000,000,000.00	378,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,425,600,000,000.00	44,256,000,000.00	44,256,000	171,912,000.00
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	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	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
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		8,400,000,000,000.00		84,000,000	25,322,187.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/11/2011	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		10,200,000,000,000.00		102,000,000	174,364,656.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		78,600,000,000,000.00		786,000,000	242,000,000.00
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		6,600,000,000,000.00		66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,600,000,000,000.00		116,000,000	235,193,754.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,719,821,258,678,060.00	199,738,145,334	94,361,613,985.00
Grand Total:							2,719,822,714,913,740.00	19,738,247,665	94,362,436,851.00