



Daily MTM Report

Daily summary for: 09/11/2011

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			8.04990	7.89130		24.11	218,103,990.60	27,094	254,569.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		583.00000	723,000	20.90	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		42.00000	23,000	20.90	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		542.00000	679,000	21.02	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		51.00000	29,000	21.02	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		625.00000	768,000	20.77	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		34.00000	18,000	20.77	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	3,000	23.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,145.00000	1,303,000	23.98	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		314.00000	228,000	23.81	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		205.00000	278,000	23.81	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		10.00000	6,000	22.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		901.00000	1,056,000	22.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		28.00000	14,000	20.64	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		669.00000	814,000	20.64	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,742.00000	1,900,000	28.01	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		1.00000	0,000	28.01	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		74.00000	45,000	21.27	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		465.00000	595,000	21.27	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,443.00000	1,601,000	25.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,493.00000	1,651,000	26.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,642.00000	1,800,000	27.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		189.00000	256,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		348.00000	256,000	24.11	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,942.00000	2,100,000	29.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		503.00000	637,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		62.00000	37,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,195.00000	1,352,000	24.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	2,000	24.31	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,096.00000	1,253,000	23.65	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	3,000	23.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		242.00000	326,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		251.00000	176,000	23.19	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		338.00000	445,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		147.00000	95,000	21.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,047.00000	1,204,000	23.31	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	4,000	23.31	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		1,592.00000	1,750,000	26.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,542.00000	1,701,000	26.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,892.00000	2,050,000	29.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		287.00000	382,000	22.57	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		196.00000	132,000	22.57	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		398.00000	516,000	21.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		107.00000	66,000	21.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,294.00000	1,452,000	24.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	24.98	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,042.00000	2,200,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		263.00000	353,000	22.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		222.00000	153,000	22.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		22.00000	12,000	20.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		713.00000	862,000	20.98	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,343.00000	1,501,000	25.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	1,000	25.31	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		118.00000	160,000	26.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		577.00000	460,000	26.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		149.00000	202,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		458.00000	352,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,792.00000	1,950,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		758.00000	910,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		17.00000	10,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		998.00000	1,154,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	4,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		804.00000	959,000	21.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		13.00000	9,000	21.64	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,244.00000	1,402,000	24.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	24.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,692.00000	1,850,000	27.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		127.00000	173,000	25.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		536.00000	423,000	25.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,393.00000	1,551,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		949.00000	1,105,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	5,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		367.00000	479,000	21.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		126.00000	79,000	21.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		109.00000	148,000	26.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		618.00000	498,000	26.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		137.00000	187,000	25.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		496.00000	387,000	25.59	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		312.00000	412,000	22.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		171.00000	112,000	22.26	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	19/12/2011	Foreign Exchange Future	7.05	Call		852.00000	1,007,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		11.00000	7,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		174.00000	237,000	24.48	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		383.00000	287,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,842.00000	2,000,000	28.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		223.00000	301,000	23.50	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		282.00000	201,000	23.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		430.00000	555,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		89.00000	55,000	21.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		161.00000	219,000	24.85	0.00	0	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		420.00000	319,000	24.85	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		67.00000	89,000	29.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		926.00000	789,000	29.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		971.00000	833,000	29.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		62.00000	83,000	29.79	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		3.00000	5,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,062.00000	2,905,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,009.00000	3,851,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	1,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		835.00000	702,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		76.00000	102,000	28.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		703.00000	577,000	27.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		94.00000	127,000	27.46	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.14710	7.98630		23.70	12,074,002.20	1,482	46,216.00

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	7.04	Call		1,020.00000	1,168,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		70.00000	57,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		978.00000	1,125,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		78.00000	64,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,063.00000	1,212,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		63.00000	51,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,051.00000	1,200,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		65.00000	53,000	21.04	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		925.00000	1,070,000	20.88	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		89.00000	73,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		847.00000	987,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		111.00000	90,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,228.00000	1,380,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		42.00000	33,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		884.00000	1,028,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		98.00000	81,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,273.00000	1,427,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		37.00000	30,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		645.00000	765,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		209.00000	168,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		453.00000	542,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		417.00000	345,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		741.00000	869,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		155.00000	122,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		335.00000	406,000	24.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		649.00000	559,000	24.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,319.00000	1,473,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		33.00000	26,000	21.38	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		322.00000	389,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		686.00000	592,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,183.00000	1,335,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		47.00000	38,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		434.00000	520,000	22.97	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		448.00000	373,000	22.97	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		966.00000	1,113,000	20.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		80.00000	66,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,365.00000	1,520,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		29.00000	23,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		708.00000	833,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		172.00000	136,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		365.00000	441,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		579.00000	494,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		494.00000	590,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		358.00000	293,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,008.00000	1,156,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		72.00000	59,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,412.00000	1,567,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		26.00000	20,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		516.00000	615,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		330.00000	268,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		415.00000	499,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		479.00000	402,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		473.00000	566,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		387.00000	319,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		381.00000	460,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		545.00000	463,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		775.00000	906,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		139.00000	109,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		810.00000	946,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		124.00000	99,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,138.00000	1,289,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		52.00000	42,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		563.00000	671,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		277.00000	224,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		398.00000	479,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		512.00000	432,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		676.00000	799,000	21.07	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		190.00000	152,000	21.07	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,601.00000	1,760,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		15.00000	13,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,845.00000	2,004,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	7,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		615.00000	733,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		229.00000	186,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		350.00000	423,000	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		614.00000	526,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,796.00000	1,955,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	8,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,094.00000	1,244,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		58.00000	47,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		539.00000	641,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		303.00000	244,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		309.00000	374,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		723.00000	627,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,553.00000	1,711,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		17.00000	14,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		589.00000	701,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		253.00000	204,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,459.00000	1,615,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		23.00000	18,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,506.00000	1,662,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		20.00000	15,000	21.60	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,650.00000	1,808,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		14.00000	11,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,894.00000	2,054,000	23.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	7,000	23.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		296.00000	359,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		760.00000	662,000	25.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		284.00000	345,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		798.00000	698,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		225.00000	273,000	26.58	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,039.00000	926,000	26.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.23730	8.07480		23.61	1,153,222.00	140	21,697.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		998.00000	1,138,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		173.00000	151,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		965.00000	1,100,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		190.00000	163,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,036.00000	1,176,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		161.00000	139,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		570.00000	654,000	22.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		595.00000	517,000	22.96	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.32520	8.16030		23.51	2,081,300.00	250	1,229.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,175.00000	1,310,000	20.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		215.00000	185,000	20.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,140.00000	1,273,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		230.00000	198,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,210.00000	1,347,000	20.35	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		200.00000	172,000	20.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		245.00000	213,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,105.00000	1,238,000	20.44	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,380.00000	1,274,000	25.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		440.00000	499,000	25.85	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		793.00000	891,000	21.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		533.00000	466,000	21.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		557.00000	631,000	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		997.00000	906,000	24.39	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,461.00000	1,352,000	26.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		421.00000	477,000	26.14	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40830	8.24180		23.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,018.00000	1,129,000	21.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		476.00000	421,000	21.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		995.00000	1,104,000	21.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		503.00000	446,000	21.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,041.00000	1,154,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		449.00000	396,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		648.00000	582,000	22.46	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		890.00000	990,000	22.46	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,418.00000	1,319,000	25.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		560.00000	627,000	25.57	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.49170	8.32590		23.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,049.00000	1,149,000	22.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		673.00000	607,000	22.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,029.00000	1,128,000	22.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		703.00000	636,000	22.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,070.00000	1,170,000	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		644.00000	578,000	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,458.00000	1,362,000	25.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		684.00000	754,000	25.30	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		991.00000	1,089,000	22.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		765.00000	697,000	22.89	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			9.24430	9.08140		25.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,788.00000	1,883,000	23.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,207.00000	1,139,000	23.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,770.00000	1,863,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,239.00000	1,169,000	24.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,807.00000	1,903,000	23.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,176.00000	1,109,000	23.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		896.00000	829,000	22.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,977.00000	2,073,000	22.69	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.33480	10.17190		26.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,477.00000	2,576,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,505.00000	1,441,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,457.00000	2,558,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,535.00000	1,473,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,497.00000	2,594,000	25.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,475.00000	1,409,000	25.01	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.04990	7.89130		24.11	40,249.50	5	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			90,074.00000	105,615,000	22.31	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			944.00000	625,000	22.31	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			85,244.00000	100,728,000	21.98	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,114.00000	738,000	21.98	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			94,929.00000	110,520,000	22.64	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			799.00000	530,000	22.64	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.14710	7.98630		23.70	40,735.50	5	422.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		64,500.00000	76,523,000	21.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		20,870.00000	16,813,000	21.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		61,520.00000	73,270,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		22,890.00000	18,560,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		67,589.00000	79,880,000	21.07	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		18,959.00000	15,170,000	21.07	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		57,872.00000	49,381,000	23.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		36,502.00000	44,091,000	23.92	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.80950	12.70160			3,292,041.50	257	13,918.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,084.00000	1,185,000	19.57	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		32.00000	26,000	19.57	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,038.00000	1,137,000	19.37	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		36.00000	28,000	19.37	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,131.00000	1,232,000	19.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		29.00000	23,000	19.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		617.00000	693,000	17.69	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		115.00000	84,000	17.69	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,418.00000	1,523,000	21.43	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		16.00000	14,000	21.43	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		857.00000	952,000	18.56	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		55.00000	43,000	18.56	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		992.00000	1,091,000	19.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		40.00000	32,000	19.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,207.00000	2,314,000	26.44	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	10.50	Put		5.00000	5,000	26.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,008.00000	2,115,000	25.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		6.00000	6,000	25.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.95320	12.84210		20.67	2,849,704.00	220	3,978.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,504.00000	1,604,000	19.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		112.00000	101,000	19.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,460.00000	1,560,000	19.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		118.00000	107,000	19.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,548.00000	1,649,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		106.00000	96,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,416.00000	1,516,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		124.00000	113,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,154.00000	1,237,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		212.00000	184,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,911.00000	2,016,000	20.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		69.00000	63,000	20.52	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,226.00000	1,312,000	18.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		184.00000	159,000	18.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		900.00000	965,000	19.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		358.00000	312,000	19.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,592.00000	1,694,000	19.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		100.00000	91,000	19.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,004.00000	2,109,000	20.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		62.00000	56,000	20.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,300.00000	1,389,000	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		158.00000	136,000	18.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,819.00000	1,923,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		77.00000	70,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,086.00000	1,165,000	18.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		244.00000	212,000	18.97	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.08220	12.96880		21.38	0.00	0	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,444.00000	1,524,000	19.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		325.00000	292,000	19.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,411.00000	1,490,000	19.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		342.00000	308,000	19.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,477.00000	1,559,000	19.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		308.00000	277,000	19.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10360	0.10160		20.82	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,161.00000	2,361,000	27.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	27.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,169.00000	1,364,000	20.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		9.00000	4,000	20.32	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,160.00000	3,360,000	30.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10310		22.71	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,394.00000	1,576,000	21.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		84.00000	66,000	21.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		721.00000	848,000	22.71	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		411.00000	338,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,318.00000	2,516,000	21.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	6,000	21.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.91510	10.91180		19.05	36,969,443.70	3,387	22,603.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,119.00000	1,123,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		7.00000	8,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,071.00000	1,075,000	17.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		9.00000	10,000	17.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,169.00000	1,172,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	7,000	17.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		929.00000	932,000	17.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		17.00000	17,000	17.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,366.00000	1,369,000	19.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		4.00000	4,000	19.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,614.00000	1,617,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		2.00000	2,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,515.00000	1,518,000	20.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		3.00000	3,000	20.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		79.00000	76,000	22.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		917.00000	911,000	22.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		976.00000	979,000	17.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		14.00000	14,000	17.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		98.00000	95,000	22.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		786.00000	780,000	22.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,416.00000	1,419,000	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	19/12/2011	Foreign Exchange Future	9.50	Put		4.00000	4,000	19.43	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		242.00000	242,000	19.49	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		330.00000	327,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		702.00000	705,000	17.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		40.00000	40,000	17.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		91.00000	88,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		829.00000	823,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		617.00000	620,000	16.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		55.00000	55,000	16.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		882.00000	885,000	17.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		20.00000	20,000	17.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,317.00000	1,320,000	18.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	5,000	18.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		178.00000	176,000	20.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		466.00000	461,000	20.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		791.00000	794,000	17.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		29.00000	29,000	17.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		836.00000	839,000	17.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		24.00000	24,000	17.28	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		47.00000	47,000	17.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		659.00000	662,000	17.04	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		261.00000	261,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		299.00000	296,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,052.00000	1,046,000	23.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		64.00000	61,000	23.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.05170	11.04390		20.00	1,713,013.50	155	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,078.00000	1,089,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		134.00000	137,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,040.00000	1,051,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		146.00000	149,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,116.00000	1,127,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		122.00000	125,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,016.00000	2,024,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	22,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		966.00000	977,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		172.00000	175,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,325.00000	1,335,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		81.00000	83,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,064.00000	2,072,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	20,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,238.00000	1,249,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		94.00000	97,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		739.00000	747,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		295.00000	295,000	18.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		660.00000	667,000	19.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		366.00000	365,000	19.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		931.00000	941,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		187.00000	189,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		505.00000	509,000	20.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		561.00000	557,000	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		376.00000	376,000	21.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		832.00000	824,000	21.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		589.00000	594,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		445.00000	442,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		314.00000	313,000	21.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,020.00000	1,011,000	21.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		566.00000	571,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		472.00000	469,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,548.00000	1,557,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		54.00000	55,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		435.00000	437,000	20.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		691.00000	685,000	20.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.17970	11.16780		20.05	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,078.00000	1,088,000	18.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		310.00000	308,000	18.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,047.00000	1,057,000	18.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		329.00000	327,000	18.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,110.00000	1,121,000	18.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		292.00000	291,000	18.52	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.30350	11.28820		20.26	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,086.00000	1,095,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		523.00000	517,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,058.00000	1,066,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		545.00000	538,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,116.00000	1,125,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		503.00000	497,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.87500	416.72200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.74500	422.65000			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.78600	380.28400			45,334,320.00	12	1,044.00
ALBI	On	03/05/2012	Index Future			383.14300	385.69400			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.16190	8.13320			816,190.00	100	11,612.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,485.00000	1,513,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,435.00000	1,464,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,535.00000	1,563,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		662.00000	687,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		29.00000	25,000	20.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		845.00000	874,000	21.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		12.00000	12,000	21.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.18130	8.14990			0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		975.00000	1,001,000	19.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		75.00000	70,000	19.50	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		933.00000	959,000	19.44	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		83.00000	78,000	19.44	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,018.00000	1,044,000	19.57	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		68.00000	63,000	19.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		852.00000	877,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		102.00000	96,000	19.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,238.00000	1,267,000	19.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		38.00000	36,000	19.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		598.00000	618,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		198.00000	187,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		813.00000	837,000	19.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		113.00000	106,000	19.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,193.00000	1,221,000	19.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		43.00000	40,000	19.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,958.00000	1,989,000	22.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	22.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		507.00000	525,000	19.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		257.00000	244,000	19.10	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.20730	8.17210		19.28	41,036.50	5	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		772.00000	796,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		250.00000	239,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		740.00000	763,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		268.00000	256,000	18.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		805.00000	829,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		233.00000	222,000	18.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.18870	9.14630		17.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,247.00000	2,288,000	16.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		401.00000	399,000	16.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,213.00000	2,248,000	16.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		417.00000	409,000	16.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,287.00000	2,328,000	16.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		391.00000	389,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.87050	7.78020		17.12	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		550.00000	634,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		20.00000	14,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		506.00000	587,000	16.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		26.00000	17,000	16.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		596.00000	681,000	16.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		16.00000	11,000	16.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		246.00000	304,000	16.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		116.00000	84,000	16.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		983.00000	1,072,000	19.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	2,000	19.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		276.00000	339,000	16.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		96.00000	69,000	16.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		933.00000	1,023,000	19.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	3,000	19.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		420.00000	498,000	16.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		40.00000	28,000	16.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		884.00000	973,000	18.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	3,000	18.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		381.00000	455,000	16.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		51.00000	35,000	16.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.95170	7.85940		17.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		479.00000	547,000	16.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		170.00000	145,000	16.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		450.00000	515,000	16.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		191.00000	163,000	16.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		510.00000	582,000	16.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		151.00000	130,000	16.48	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.10300	0.07590			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.10410	0.07410			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17410	0.21010			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39240	0.33050			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.13170	0.17140			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20090	0.23830			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10650	0.07790			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.07820	0.06310			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.06890	0.05720			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.07860	0.09760			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.10340	0.12700			0.00	0	12,987.00

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			8.89020	8.83940		22.49	204,474.60	23	47.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		591.00000	631,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		52.00000	41,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		552.00000	590,000	19.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		63.00000	50,000	19.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		632.00000	673,000	19.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		43.00000	33,000	19.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		446.00000	478,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		107.00000	88,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		717.00000	761,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		28.00000	21,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		948.00000	998,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	8,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		415.00000	444,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		126.00000	104,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		243.00000	259,000	22.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		304.00000	269,000	22.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		113.00000	119,000	25.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		674.00000	629,000	25.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		166.00000	175,000	24.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		477.00000	435,000	24.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		479.00000	513,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		90.00000	73,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		852.00000	899,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		13.00000	9,000	18.62	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	7.75	Call		1,096.00000	1,146,000	21.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		7.00000	6,000	21.06		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		284.00000	304,000	21.93		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		245.00000	214,000	21.93		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,194.00000	1,245,000	22.03		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	22.03		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		331.00000	355,000	21.36		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		192.00000	165,000	21.36		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		225.00000	240,000	22.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		336.00000	300,000	22.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		385.00000	413,000	20.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		146.00000	123,000	20.80		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		105.00000	109,000	25.85		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		716.00000	669,000	25.85		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		154.00000	162,000	24.37		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		515.00000	472,000	24.37		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.01730	8.96450		22.78		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		662.00000	688,000	21.35		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		298.00000	271,000	21.35		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		637.00000	661,000	21.52		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		323.00000	294,000	21.52		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		689.00000	716,000	21.17		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		275.00000	249,000	21.17		0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	GOVI			379.04300	381.44800			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		124,480.00000	100,430,000		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		124,380.00000	100,330,000		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		124,580.00000	100,530,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.41800	386.87400			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		48,740.00000	24,180,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		48,640.00000	24,080,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		48,840.00000	24,280,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	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	02/02/2012	Index Future			163.69000	163.74600			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.01200	166.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			442.30400	442.30400			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
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.41000	5.38000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.41000	5.35000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.36000	5.30000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.25000	5.19000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.22000	5.16000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.20000	5.13000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.22000	5.12000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.30000	5.20000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.43000	5.33000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.62000	5.53000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.85000	5.76000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.11000	6.02000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.67000	373.64200			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	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
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000	0.00		0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000	0.00		0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000	0.00		0	0.00	
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280		0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000	0.00		0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	0.00		0	0.00	
R157 On	02/02/2012	Bond Future			6.54000	6.42300		3.91	0.00	0	16,934.00	
R157 On	02/02/2012	Bond Future	8.50	Call		7,206.00000	6,786,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.50	Put		1.00000	2,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Call		7,372.00000	6,952,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.55	Put		1.00000	2,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Call		7,039.00000	6,619,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	8.45	Put		1.00000	2,000	4.08	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Call		1,213.00000	979,000	3.92	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.55	Put		756.00000	943,000	3.92	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	6.00	Put		1,911.00000	2,229,000	3.82	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	6.00	Call		374.00000	271,000	3.82	0.00	0	130.00	
R157 On	02/02/2012	Bond Future	7.05	Call		2,478.00000	2,139,000	4.01	0.00	0	0.00	
R157 On	02/02/2012	Bond Future	7.05	Put		244.00000	326,000	4.01	0.00	0	130.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Put		1,306.00000	1,566,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		680.00000	520,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		918.00000	1,129,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		1,015.00000	805,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,432.00000	1,173,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		617.00000	779,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,925.00000	2,563,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		165.00000	223,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.61100	6.48200		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,831.00000	5,424,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		85.00000	110,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,980.00000	5,571,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		77.00000	99,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,683.00000	5,279,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		95.00000	122,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.69600	6.55400		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,853.00000	4,495,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		477.00000	558,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,974.00000	4,612,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		451.00000	528,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,734.00000	4,379,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		506.00000	590,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.79600	6.63400		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,644.00000	2,379,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,608.00000	1,803,000	4.43	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	01/11/2012	Bond Future	7.05	Call		2,729.00000	2,459,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,553.00000	1,743,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,561.00000	2,301,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,666.00000	1,866,000	4.42	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	02/02/2012	Bond Future			8.35100	8.24500		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,076.00000	7,272,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,116.00000	1,326,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,423.00000	7,605,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,023.00000	1,219,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,733.00000	6,944,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,215.00000	1,441,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,544.00000	7,253,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,638.00000	1,333,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		15,891.00000	16,861,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		159.00000	114,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		4,890.00000	5,493,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,497.00000	2,086,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		36,809.00000	35,795,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		108,584.00000	107,569,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.43200	8.32200		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,609.00000	7,879,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,447.00000	2,749,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,913.00000	8,171,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,315.00000	2,605,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,310.00000	7,592,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,586.00000	2,901,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.51800	8.40400		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,610.00000	6,975,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,467.00000	4,881,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,871.00000	7,224,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,284.00000	4,686,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,352.00000	6,729,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,656.00000	5,082,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.60600	8.48700		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,196.00000	7,574,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,843.00000	6,294,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,442.00000	7,809,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,649.00000	6,089,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,953.00000	7,342,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,042.00000	6,504,000	14.74	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.81871	218.87911			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		879.00000	819,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		829.00000	769,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		929.00000	869,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			242.18431	242.20465			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,205.00000	5,184,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		5,155.00000	5,134,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		5,255.00000	5,234,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.09300	5.96900		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,984.00000	5,648,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		6,111.00000	5,774,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		5,858.00000	5,521,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.13000	5.99100		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,325.00000	3,997,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		53.00000	71,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,437.00000	4,108,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		47.00000	63,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,213.00000	3,887,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		59.00000	79,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.18100	6.02400		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,561.00000	3,266,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		287.00000	346,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,652.00000	3,354,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		269.00000	326,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,471.00000	3,179,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		306.00000	368,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.23500	6.05200		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,998.00000	1,779,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,092.00000	1,245,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,061.00000	1,838,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,055.00000	1,203,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,936.00000	1,721,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,131.00000	1,287,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.20789	178.22078			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,221.00000	1,208,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,171.00000	1,158,000		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		1,271.00000	1,258,000		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	02/02/2012	Bond Future			7.29400	7.18100		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,078.00000	6,565,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		38.00000	53,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,287.00000	6,772,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		33.00000	45,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,869.00000	6,358,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		44.00000	61,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,048.00000	2,378,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		959.00000	762,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,401.00000	1,664,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,490.00000	1,225,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,878.00000	1,572,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,090.00000	1,312,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,857.00000	3,420,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		331.00000	422,000	7.13	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.38300	7.26200		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,790.00000	6,317,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		367.00000	435,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,970.00000	6,493,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		340.00000	404,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,611.00000	6,143,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		396.00000	469,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.48100	7.35300		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,986.00000	5,578,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,204.00000	1,343,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,134.00000	5,721,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,150.00000	1,284,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,836.00000	5,432,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,257.00000	1,400,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.59100	7.45100		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		4,024.00000	3,700,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,809.00000	3,056,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		4,140.00000	3,810,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,723.00000	2,965,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,909.00000	3,590,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,896.00000	3,148,000	8.22	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	02/02/2012	Bond Future			7.60800	7.47000		9.37	0.00	0	3,192.00

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	9.00	Call		7,947.00000	7,242,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		95.00000	130,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,179.00000	7,471,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		83.00000	116,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,715.00000	7,015,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		107.00000	148,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.69900	7.55300		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,721.00000	6,106,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		714.00000	856,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,915.00000	6,293,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		667.00000	802,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,528.00000	5,921,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		763.00000	913,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.79900	7.64600		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,950.00000	5,420,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,768.00000	2,003,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,116.00000	5,578,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,695.00000	1,923,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,785.00000	5,263,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,842.00000	2,085,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.90500	7.74100		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,714.00000	4,271,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,469.00000	3,817,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,848.00000	4,399,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,365.00000	3,707,000	9.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.95	Call		4,581.00000	4,146,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,575.00000	3,930,000	9.89	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	02/02/2012	Bond Future			5.85300	5.70700		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		4,127.00000	3,858,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,215.00000	3,946,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	1,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		4,040.00000	3,770,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.87500	5.70300		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,874.00000	2,606,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		19.00000	29,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,949.00000	2,680,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		16.00000	25,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,798.00000	2,532,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		21.00000	33,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.91100	5.70500		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,270.00000	2,031,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		160.00000	206,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,327.00000	2,086,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		150.00000	194,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,213.00000	1,976,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		170.00000	218,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.93700	5.67600		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,110.00000	945,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		737.00000	873,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,145.00000	977,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		715.00000	847,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,076.00000	915,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		760.00000	900,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.88900	7.78300		9.16	169,380,498.58	1,751	37,303.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,786.00000	6,219,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		121.00000	159,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,031.00000	6,460,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		105.00000	138,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,541.00000	5,979,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		138.00000	181,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,246.00000	3,686,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		727.00000	562,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,116.00000	2,464,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,351.00000	1,094,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,910.00000	1,588,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,527.00000	1,810,000	9.10	0.00	0	640.00

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	8.50	Call		4,416.00000	3,920,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		417.00000	526,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.98300	7.87100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,897.00000	5,432,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,159.00000	1,314,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,090.00000	5,618,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,091.00000	1,240,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,707.00000	5,248,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,231.00000	1,392,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.08500	7.96800		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,071.00000	5,639,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,966.00000	2,162,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,246.00000	5,807,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,886.00000	2,075,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,899.00000	5,472,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,050.00000	2,251,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18800	8.06300		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,816.00000	4,455,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,844.00000	4,134,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,957.00000	4,590,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,727.00000	4,011,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,676.00000	4,321,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,963.00000	4,259,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.93800	7.83700		9.42	184,786,153.50	1,950	18,411.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,939.00000	6,357,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		117.00000	154,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,201.00000	6,615,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		100.00000	133,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,676.00000	6,100,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		134.00000	177,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,190.00000	3,634,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		769.00000	594,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,180.00000	2,540,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,332.00000	1,073,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,928.00000	1,599,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,541.00000	1,831,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,644.00000	4,128,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		384.00000	487,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.02100	7.91600		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,066.00000	6,558,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		835.00000	955,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,284.00000	6,769,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		778.00000	891,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,847.00000	6,346,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		891.00000	1,018,000	11.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.11200	8.00100		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,305.00000	5,859,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,047.00000	2,249,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,493.00000	6,041,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,960.00000	2,155,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,119.00000	5,680,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,138.00000	2,346,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.20600	8.09000		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,729.00000	4,365,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,822.00000	4,117,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,883.00000	4,511,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,695.00000	3,982,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,579.00000	4,221,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,954.00000	4,255,000	11.67	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	02/02/2012	Bond Future			8.80800	8.70700		20.86	0.00	0	2,587.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,247.00000	3,732,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,953.00000	2,241,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,480.00000	3,950,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,805.00000	2,079,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		4,020.00000	3,521,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,109.00000	2,414,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.88000	8.77600		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,064.00000	4,580,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,323.00000	3,655,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,278.00000	4,782,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,157.00000	3,478,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,852.00000	4,380,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,494.00000	3,838,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95500	8.84800		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,789.00000	6,271,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,751.00000	4,061,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,995.00000	6,468,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,593.00000	3,894,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,586.00000	6,077,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,915.00000	4,234,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.03200	8.92100		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,160.00000	5,690,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,555.00000	5,933,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,351.00000	5,873,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,367.00000	5,737,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,968.00000	5,507,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,745.00000	6,132,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			135.42475	135.43464			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,435.00000	4,425,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		4,385.00000	4,375,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		4,485.00000	4,475,000		0.00	0	0.00
R210	On	02/02/2012	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	02/02/2012	Bond Future			114.66313	114.68382			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,184.00000	4,163,000		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		4,134.00000	4,113,000		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		4,234.00000	4,213,000		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	02/02/2012	Bond Future			111.36415	111.37416			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,874.00000	2,864,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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		2,824.00000	2,814,000		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		2,924.00000	2,914,000		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	02/02/2012	Bond Future			8.77100	8.67100		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,675.00000	4,148,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,052.00000	2,335,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,929.00000	4,389,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,918.00000	2,189,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		4,425.00000	3,914,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,193.00000	2,492,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.84800	8.74400		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,649.00000	6,097,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,721.00000	2,999,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,899.00000	6,337,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,598.00000	2,866,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,402.00000	5,861,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,850.00000	3,139,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.92800	8.82100		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,097.00000	6,569,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,798.00000	4,112,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,333.00000	6,796,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put		3,662.00000	3,967,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,864.00000	6,345,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,939.00000	4,262,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.01300	8.90100		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,426.00000	5,945,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,659.00000	6,045,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,641.00000	6,152,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,490.00000	5,868,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,208.00000	5,737,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,827.00000	6,223,000	18.11	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			16,126.38000	15,947.43000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.26980	1.24360		23.27	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,460.00000	1,712,000	24.14	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Put		24.00000	14,000	24.14	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Call		996.00000	1,231,000	21.70	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Put		60.00000	33,000	21.70	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,945.00000	2,204,000	26.57	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	1.05	Put		9.00000	6,000	26.57	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.28600	1.25930		24.02	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		983.00000	1,182,000	22.42	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		390.00000	322,000	22.42	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		734.00000	891,000	23.00	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		641.00000	531,000	23.00	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,311.00000	1,533,000	21.83	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		218.00000	173,000	21.83	0.00	0	0.00

Total for Derivatives : **678,880,375.68** **36,836** **1,322,935.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AA386L	On	22/12/2011	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	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			400,000,000.00	4,000	4,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	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			200,000,000.00	2,000	1,002,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			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
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	9,503,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	7,103,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	1,002,000.00
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
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL036On	20/08/2015	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	3,000,000.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	3,000,000.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,500,000.00
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			100,000,000.00	1,000	14,501,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA07	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA0A	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA0B	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1C	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1D	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1E	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1F	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1G	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1H	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1I	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1J	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			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
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
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP520	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A _{On}	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310E _{On}	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310C _{On}	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311A _{On}	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C _{On}	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311F _{On}	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0 _{On}	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{1On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{2On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{3On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D _{On}	21/07/2016	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
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			400,000,000.00	4,000	28,504,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			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
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	1,024,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			320,000,000,000.00	40,000,000	20,000,000.00
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			0.00	0	33,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
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
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			400,000,000.00	4,000	2,804,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,038,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			806,200,000,000.00	8,062,000	80,062,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	125,068,000.00
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			661,580,000,000.00	6,615,800	20,353,582.00
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	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			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
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			200,000,000,000.00	2,000,000	2,000,000.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	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
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			10,003,200,000,000.00	100,032,000	87,697,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,932,119,500,000.00	425,094,000	329,968,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			790,000,000.00	79,000	290,226,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,256,879,200,000.00	160,112,000	181,472,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,502,880,000,000.00	600,384,000	574,047,000.00
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			300,000,000.00	3,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,801,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
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	36.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	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			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,220,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	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
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,200,000,000.00		52,000	35,494,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		100,000,000.00		1,000	16,701,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				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				0.00	0	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				0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			1,736,820,500,000.00	17,368,205	17,368,205.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	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
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	20,003,000.00
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			400,000,000.00	4,000	29,504,000.00
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
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IVA203	On	19/01/2012			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	218,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	4,700,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000		11,900,000,000,000.00		119,000,000	250,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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			200,000,000.00	2,000	16,002,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,006,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	5,003,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			300,000,000.00	3,000	3,903,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	6,002,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	10,205,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 27/05/2016 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
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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	5,300,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1'On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1'On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1'On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 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
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	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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		4,000,000,000.00		40,000	11,018,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,800,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	26,606,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	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
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
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
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		1,600,000,000,000.00	16,000,000	8,000,000.00	
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.47000	6.36000		179,266,315,110,000.00	27,707,313,000	16,373,226,412.00	
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			8.27500	8.17000		88,796,261,150,000.00	10,730,666,000	8,295,826,000.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			216.01200	0.05000		111,468,456,348,000.00	516,029,000	767,454,188.00	
R197	On	07/12/2023			2.43000	2.43000		1,399,194,000,000.00	575,800,000	170,633,826.00	
R201	On	21/12/2014			6.05500	5.94000		4,484,102,910,000.00	740,562,000	2,488,612,000.00	
R202	On	07/12/2033			2.58000	2.58000		766,260,000,000.00	297,000,000	1,299,485,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.21000	7.10000			41,062,435,260,000.00	5,695,206,000	8,402,314,470.00
R204	On	21/12/2018	Spot Bond			7.52500	7.39000			30,217,390,000,000.00	4,015,600,000	4,606,910,600.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.83000	5.70000			26,469,873,210,000.00	4,540,287,000	5,265,014,000.00
R207	On	15/01/2020	Spot Bond			7.80500	7.70000			114,185,570,268,000.00	14,629,797,600	9,660,902,000.00
R208	On	31/03/2021	Spot Bond			7.86000	7.76000			34,963,700,880,000.00	4,448,308,000	5,912,088,000.00
R209	On	31/03/2036	Spot Bond			8.74000	8.64000			39,740,788,740,000.00	4,547,001,000	10,424,171,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000			9,180,000,000.00	3,600,000	398,360,229.00
R211	On	31/01/2017	Spot Bond			1.25000	1.25000			0.00	0	556,418,746.00
R212	On	31/01/2022	Spot Bond			2.36000	2.36000			766,728,538,640.00	324,884,974	528,359,029.00
R213	On	28/02/2031	Spot Bond			8.69500	8.59500			8,607,397,875,000.00	989,925,000	1,281,399,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,843,780,000,000.00	1,822,120,000	2,985,000,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RPP04	On	07/10/2016	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
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
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			0.00	0	7,500,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			13,800,000,000,000.00	138,000,000	86,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,503,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			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
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	22,000.00
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			200,000,000.00	2,000	1,802,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	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			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	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
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	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			300,000,000.00	3,000	3,003,000.00
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			400,000,000.00	4,000	1,005,404,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	319,541,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	172,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	85,210,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,000,000,000.00	40,000	50,110,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	135,000,000.00
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			0.00	0	33,000,000.00
WSP3	On	28/05/2019	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
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		1,000,000,000,000.00		10,000,000	53,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							753,611,603,489,640.00	83,305,283,579	86,220,698,323.00
Grand Total:							753,612,282,370,016.00	13,305,320,415	86,222,021,258.00