



Daily MTM Report

Daily summary for: 20/10/2011

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			8.24160	8.05330		25.33	92,437,785.60	11,216	301,969.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		741.00000	917,000	20.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		38.00000	25,000	20.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		700.00000	872,000	20.54	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		47.00000	30,000	20.54	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		783.00000	964,000	20.84	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		30.00000	22,000	20.84	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		5.00000	3,000	22.52	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,308.00000	1,495,000	22.52	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		283.00000	204,000	23.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		336.00000	446,000	23.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		11.00000	8,000	21.76	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,064.00000	1,250,000	21.76	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		24.00000	19,000	20.99	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		827.00000	1,011,000	20.99	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,904.00000	2,092,000	26.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	0,000	26.32	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		70.00000	43,000	20.66	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		623.00000	785,000	20.66	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,605.00000	1,793,000	24.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,655.00000	1,843,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,804.00000	1,992,000	25.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		316.00000	421,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		313.00000	229,000	23.98	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,104.00000	2,292,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		661.00000	826,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		58.00000	34,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,358.00000	1,544,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	2,000	22.67	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,259.00000	1,446,000	22.37	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		6.00000	4,000	22.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		381.00000	501,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		228.00000	159,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		488.00000	631,000	21.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		135.00000	89,000	21.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,210.00000	1,397,000	22.22	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		7.00000	5,000	22.22	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		1,755.00000	1,943,000	25.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,705.00000	1,893,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,054.00000	2,242,000	27.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		431.00000	562,000	22.34	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		178.00000	120,000	22.34	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		552.00000	705,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		99.00000	63,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,456.00000	1,644,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	22.98	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,204.00000	2,392,000	28.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		405.00000	531,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		202.00000	139,000	22.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		21.00000	16,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		874.00000	1,058,000	21.15	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,506.00000	1,693,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	1,000	23.35	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		219.00000	297,000	25.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		516.00000	405,000	25.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		263.00000	353,000	24.99	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		410.00000	311,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,954.00000	2,142,000	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		921.00000	1,105,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		18.00000	13,000	21.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,161.00000	1,348,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		8.00000	6,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		968.00000	1,153,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		15.00000	11,000	21.45	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,407.00000	1,594,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	2,000	22.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,854.00000	2,042,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		233.00000	315,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		480.00000	373,000	25.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,556.00000	1,743,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	1,000	23.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,113.00000	1,299,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		10.00000	7,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		518.00000	667,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		115.00000	75,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		207.00000	280,000	26.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		554.00000	438,000	26.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		247.00000	334,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		444.00000	342,000	25.33	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		458.00000	596,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		155.00000	104,000	22.06	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		1,016.00000	1,202,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		13.00000	10,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		297.00000	397,000	24.32	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		344.00000	255,000	24.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,004.00000	2,192,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		358.00000	473,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		255.00000	181,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		587.00000	744,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		84.00000	52,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		280.00000	375,000	24.66	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		377.00000	283,000	24.66	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		139.00000	188,000	28.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		836.00000	696,000	28.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		879.00000	736,000	28.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		132.00000	178,000	28.81	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		15.00000	24,000	39.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,912.00000	2,732,000	39.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,851.00000	3,664,000	39.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		4.00000	6,000	39.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		752.00000	618,000	27.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		155.00000	210,000	27.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.34110	8.15050		24.61	2,043,569.50	245	41,789.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,182.00000	1,355,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		68.00000	50,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,139.00000	1,311,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		75.00000	56,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,225.00000	1,400,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		61.00000	45,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,213.00000	1,387,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		63.00000	46,000	20.88	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,086.00000	1,255,000	20.84	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		86.00000	64,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,004.00000	1,170,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		104.00000	79,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,390.00000	1,570,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		40.00000	29,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,045.00000	1,212,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		95.00000	71,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,436.00000	1,616,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		36.00000	25,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		792.00000	934,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		192.00000	143,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		583.00000	690,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		383.00000	299,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		890.00000	1,047,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		140.00000	106,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		453.00000	540,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		603.00000	499,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,482.00000	1,663,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		32.00000	22,000	20.95	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		437.00000	522,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		637.00000	531,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,345.00000	1,523,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		45.00000	32,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		562.00000	666,000	22.71	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		412.00000	325,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,127.00000	1,299,000	20.85	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		77.00000	58,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,528.00000	1,711,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		28.00000	20,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		857.00000	1,008,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		157.00000	117,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		487.00000	578,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		537.00000	437,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		627.00000	745,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		327.00000	254,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,170.00000	1,343,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		70.00000	52,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,575.00000	1,759,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		25.00000	18,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		651.00000	774,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		301.00000	233,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		542.00000	642,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		442.00000	351,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		604.00000	717,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		354.00000	276,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		505.00000	599,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		505.00000	408,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		925.00000	1,088,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		125.00000	97,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		964.00000	1,129,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		114.00000	88,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,301.00000	1,478,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		51.00000	37,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		703.00000	834,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		253.00000	193,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		523.00000	620,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		473.00000	379,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		824.00000	969,000	20.75	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		174.00000	128,000	20.75	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,766.00000	1,953,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		16.00000	12,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,009.00000	2,198,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	7,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		761.00000	900,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		211.00000	159,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		470.00000	559,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		570.00000	468,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,960.00000	2,149,000	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	8,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,256.00000	1,432,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		56.00000	41,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		676.00000	804,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		276.00000	213,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		421.00000	504,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		671.00000	563,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,717.00000	1,904,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		17.00000	13,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		732.00000	866,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		232.00000	175,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,622.00000	1,807,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		22.00000	16,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,669.00000	1,856,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		19.00000	15,000	21.60	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,814.00000	2,002,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		14.00000	11,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,058.00000	2,247,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	6,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		407.00000	486,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		707.00000	595,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		393.00000	470,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		743.00000	629,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		320.00000	383,000	26.58	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		970.00000	842,000	26.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.43470	8.24190		24.62	42,173.50	5	22,169.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,152.00000	1,318,000	20.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		160.00000	133,000	20.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,115.00000	1,279,000	20.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		173.00000	144,000	20.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,189.00000	1,357,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		147.00000	122,000	20.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.52600	8.33180		24.48	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,329.00000	1,487,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		197.00000	161,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,293.00000	1,450,000	20.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		211.00000	174,000	20.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,365.00000	1,525,000	20.27	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		183.00000	149,000	20.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		227.00000	187,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,259.00000	1,413,000	20.50	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,315.00000	1,191,000	26.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		547.00000	617,000	26.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		928.00000	1,041,000	21.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		496.00000	415,000	21.88	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		678.00000	765,000	24.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		946.00000	839,000	24.63	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,394.00000	1,267,000	26.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		526.00000	593,000	26.41	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.60700	8.41260		24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,159.00000	1,280,000	21.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		446.00000	373,000	21.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,135.00000	1,251,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		472.00000	394,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,183.00000	1,310,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		420.00000	353,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		615.00000	524,000	22.30	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,028.00000	1,131,000	22.30	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,363.00000	1,242,000	25.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		676.00000	749,000	25.80	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68820	8.49440		24.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,182.00000	1,291,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		638.00000	553,000	22.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,163.00000	1,269,000	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		669.00000	581,000	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,202.00000	1,313,000	22.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		608.00000	525,000	22.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,408.00000	1,295,000	25.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		802.00000	883,000	25.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,126.00000	1,228,000	22.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		732.00000	640,000	22.80	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.40280	9.21250		25.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,903.00000	2,025,000	24.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,191.00000	1,122,000	24.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,885.00000	2,006,000	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,223.00000	1,153,000	24.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,921.00000	2,044,000	24.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,159.00000	1,091,000	24.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		871.00000	806,000	22.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,083.00000	2,209,000	22.90	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.50000	10.30970		27.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,612.00000	2,740,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,502.00000	1,440,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,596.00000	2,723,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,536.00000	1,473,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,629.00000	2,758,000	25.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,469.00000	1,408,000	25.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.24160	8.05330		25.33	82,416.00	10	426.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			106,439.00000	125,000,000	21.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,109.00000	840,000	21.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			101,622.00000	120,155,000	21.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,292.00000	995,000	21.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			111,281.00000	129,867,000	21.91	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			951.00000	707,000	21.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.34110	8.15050		24.61	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			79,201.00000	93,356,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			19,151.00000	14,246,000	20.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			76,132.00000	89,950,000	21.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			21,082.00000	15,840,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		82,376.00000	96,864,000	20.75		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		17,326.00000	12,754,000	20.75		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.92250	12.74020			21.14	18,466,252.50	1,429	18,075.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,142.00000	1,311,000	18.94		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		52.00000	39,000	18.94		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		1,099.00000	1,266,000	18.95		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		59.00000	44,000	18.95		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,185.00000	1,356,000	18.93		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		45.00000	34,000	18.93		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		716.00000	851,000	19.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		176.00000	129,000	19.09		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,467.00000	1,646,000	20.68		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		27.00000	24,000	20.68		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		934.00000	1,092,000	19.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		94.00000	70,000	19.01		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		1,056.00000	1,222,000	18.97		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		66.00000	50,000	18.97		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,251.00000	2,432,000	25.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		11.00000	10,000	25.35		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		2,054.00000	2,234,000	24.18		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		14.00000	12,000	24.18		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			13.06740	12.88270			21.72	8,114,855.40	621	7,292.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,569.00000	1,737,000	19.75		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		136.00000	120,000	19.75		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,526.00000	1,694,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		143.00000	127,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,612.00000	1,781,000	19.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		129.00000	114,000	19.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,483.00000	1,650,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		150.00000	133,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,226.00000	1,369,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		243.00000	202,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,967.00000	2,141,000	20.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		84.00000	74,000	20.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,295.00000	1,443,000	19.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		212.00000	176,000	19.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		977.00000	1,102,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		394.00000	335,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,655.00000	1,825,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		122.00000	108,000	19.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,058.00000	2,233,000	20.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		75.00000	66,000	20.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,367.00000	1,522,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		184.00000	155,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,876.00000	2,050,000	20.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		93.00000	83,000	20.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.20350	13.01560		21.79	66,017.50	5	2,842.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,502.00000	1,641,000	19.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		336.00000	288,000	19.34	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	18/06/2012	Foreign Exchange Future	11.90	Call		1,470.00000	1,604,000	19.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		354.00000	301,000	19.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,535.00000	1,678,000	19.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		319.00000	275,000	19.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10720	0.10500		24.84	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,502.00000	2,722,000	28.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	28.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,517.00000	1,732,000	23.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		17.00000	12,000	23.31	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,500.00000	3,720,000	31.96	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10870	0.10640		26.87	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,721.00000	1,930,000	22.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		81.00000	60,000	22.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,003.00000	1,161,000	23.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		363.00000	291,000	23.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,650.00000	2,877,000	22.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		10.00000	7,000	22.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.28710	11.10930		20.33	1,264,155.20	112	28,969.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,325.00000	1,499,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		16.00000	12,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,276.00000	1,450,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		17.00000	13,000	19.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,374.00000	1,548,000	19.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		15.00000	11,000	19.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,131.00000	1,304,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		22.00000	17,000	18.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,570.00000	1,745,000	21.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		11.00000	8,000	21.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,816.00000	1,993,000	22.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		7.00000	6,000	22.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,718.00000	1,894,000	21.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		9.00000	7,000	21.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		188.00000	225,000	22.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		829.00000	688,000	22.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,179.00000	1,353,000	18.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		20.00000	16,000	18.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		220.00000	264,000	21.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		711.00000	577,000	21.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,619.00000	1,795,000	21.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		10.00000	8,000	21.32	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		420.00000	509,000	19.22	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		311.00000	222,000	19.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		911.00000	1,068,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		52.00000	31,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		208.00000	250,000	21.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		749.00000	613,000	21.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		829.00000	980,000	17.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		70.00000	43,000	17.67	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	10.05	Call		1,085.00000	1,255,000	17.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		26.00000	18,000	17.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,521.00000	1,696,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		12.00000	9,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		337.00000	408,000	19.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		428.00000	321,000	19.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		997.00000	1,159,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		38.00000	22,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,041.00000	1,207,000	17.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		32.00000	20,000	17.66	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		61.00000	36,000	17.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		870.00000	1,023,000	17.59	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		444.00000	537,000	19.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		285.00000	200,000	19.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		953.00000	806,000	23.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		162.00000	193,000	23.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.42050	11.24020		20.72	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,268.00000	1,423,000	18.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		128.00000	103,000	18.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,227.00000	1,381,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		137.00000	111,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,309.00000	1,466,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		119.00000	96,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,212.00000	2,390,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	20,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,153.00000	1,297,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		163.00000	127,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,522.00000	1,686,000	19.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		82.00000	66,000	19.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,260.00000	2,439,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	19,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,435.00000	1,597,000	18.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		95.00000	77,000	18.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		914.00000	1,039,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		274.00000	219,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		826.00000	939,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		336.00000	269,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,116.00000	1,258,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		176.00000	138,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		659.00000	746,000	19.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		519.00000	426,000	19.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		511.00000	579,000	21.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		771.00000	659,000	21.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		750.00000	848,000	19.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		410.00000	328,000	19.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		438.00000	495,000	21.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		948.00000	825,000	21.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		726.00000	821,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		436.00000	351,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,745.00000	1,914,000	19.36	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	9.55	Put		55.00000	44,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		580.00000	657,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		640.00000	537,000	20.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.54780	11.36480		20.93	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,255.00000	1,385,000	18.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		290.00000	237,000	18.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,223.00000	1,351,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		308.00000	253,000	18.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,287.00000	1,423,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		272.00000	225,000	18.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.67210	11.48780		21.17	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,242.00000	1,369,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		480.00000	422,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,212.00000	1,337,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		500.00000	440,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,273.00000	1,402,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		461.00000	405,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			404.06500	402.41000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			409.86000	408.18000			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			369.54200	368.27600			3,695,420.00	1	1,692.00
ALBI	On	02/02/2012	Index Future			374.84200	373.55800			0.00	0	15.00
ANY DA	On	24/10/2011	Can-Do Future			8.17840	7.98810		24.72	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,288.00000	1,478,000	25.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	25.11	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,238.00000	1,428,000	25.46	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	25.46	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,338.00000	1,528,000	24.77	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	24.77	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	27.19	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		988.00000	1,178,000	27.19	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		0.00000	0,000	29.94	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		588.00000	778,000	29.94	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		764.00000	575,000	34.09	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		2.00000	3,000	34.09	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		518.00000	337,000	30.52	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		6.00000	15,000	30.52	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,012.00000	823,000	36.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		0.00000	1,000	36.82	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.11550	7.98560		28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		237.00000	366,000	28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		1.00000	1,000	28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		189.00000	316,000	28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		3.00000	1,000	28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		286.00000	416,000	28.51	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		0.00000	1,000	28.51	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.35250	8.24270		19.05	23,520,640.00	2,816	12,591.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,596.00000	1,706,000	25.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	4,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,547.00000	1,655,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,646.00000	1,755,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		782.00000	880,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		39.00000	28,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		966.00000	1,069,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		23.00000	17,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.36990	8.25980		18.82	0.00	0	22,069.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,080.00000	1,177,000	19.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		70.00000	57,000	19.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,038.00000	1,133,000	19.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		78.00000	63,000	19.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,123.00000	1,221,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		63.00000	51,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		955.00000	1,048,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		95.00000	78,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,346.00000	1,448,000	19.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		36.00000	28,000	19.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		691.00000	772,000	18.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		181.00000	152,000	18.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		915.00000	1,007,000	18.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		105.00000	87,000	18.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,300.00000	1,402,000	19.29	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	7.00	Put		40.00000	32,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,068.00000	2,177,000	22.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	7,000	22.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		592.00000	667,000	18.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		232.00000	197,000	18.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.38940	8.27900		18.72	0.00	0	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		854.00000	935,000	18.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		225.00000	196,000	18.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		820.00000	900,000	18.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		241.00000	211,000	18.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		888.00000	971,000	18.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		209.00000	182,000	18.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29820	9.22930		13.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,176.00000	2,240,000	13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		247.00000	242,000	13.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,133.00000	2,196,000	13.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		254.00000	248,000	13.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,220.00000	2,283,000	13.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		241.00000	235,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.06490	7.95160		17.88	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		718.00000	827,000	16.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		16.00000	12,000	16.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		673.00000	780,000	16.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		21.00000	15,000	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	19/12/2011	Foreign Exchange Future	7.20	Call		764.00000	875,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		12.00000	10,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		393.00000	482,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		91.00000	67,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,155.00000	1,268,000	19.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	19.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		428.00000	521,000	16.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		76.00000	56,000	16.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,106.00000	1,219,000	19.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	19.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		585.00000	689,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		33.00000	24,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,056.00000	1,169,000	19.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	4,000	19.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		544.00000	645,000	16.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		42.00000	30,000	16.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.14820	8.03350		17.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		626.00000	717,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		143.00000	119,000	16.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		591.00000	680,000	16.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		158.00000	132,000	16.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		661.00000	754,000	16.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		128.00000	106,000	16.70	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.09440	0.07870			0.00	0	12,659.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.11850	0.09310			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.14630	0.19070			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.48470	0.41190			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09370	0.14020			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.16870	0.21670			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.19180	8.96450		23.85	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		740.00000	927,000	20.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		76.00000	35,000	20.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		701.00000	884,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		87.00000	42,000	20.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		779.00000	974,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		65.00000	32,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		593.00000	761,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		129.00000	69,000	20.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		862.00000	1,068,000	20.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		48.00000	26,000	20.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,089.00000	1,307,000	22.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		25.00000	15,000	22.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		561.00000	722,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		147.00000	80,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		376.00000	491,000	22.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		312.00000	199,000	22.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		216.00000	282,000	25.08	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		652.00000	490,000	25.08	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		284.00000	371,000	23.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		470.00000	329,000	23.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		628.00000	801,000	20.49	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		114.00000	59,000	20.49	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		994.00000	1,211,000	21.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		30.00000	19,000	21.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,232.00000	1,453,000	23.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		18.00000	11,000	23.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		422.00000	548,000	21.60	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		258.00000	156,000	21.60	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,329.00000	1,551,000	23.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		15.00000	9,000	23.99	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		474.00000	613,000	21.18	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		210.00000	121,000	21.18	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Call		355.00000	464,000	22.44	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Put		341.00000	222,000	22.44	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Call		531.00000	685,000	20.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Put		167.00000	93,000	20.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Call		205.00000	267,000	25.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Put		691.00000	525,000	25.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Call		269.00000	350,000	23.85	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Put		505.00000	358,000	23.85	0.00	0	0.00
CHF / RO_n	19/03/2012	Foreign Exchange Future			9.32720	9.09610		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
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		780.00000	938,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		284.00000	211,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		751.00000	906,000	21.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		305.00000	229,000	21.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		810.00000	971,000	21.28	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		264.00000	194,000	21.28	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				370.73800	369.54100			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		125,410.00000	137,380,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Call		125,310.00000	137,280,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Call		125,510.00000	137,480,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				376.05400	374.84100			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		58,410.00000	70,540,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		58,310.00000	70,440,000		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		58,510.00000	70,640,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.79800	159.81400			0.00	0	88.00
IGOV	On	02/02/2012	Index Future			162.09000	162.10600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.44500	439.44500			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			5.50000	5.50000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.48000	5.47000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.42000	5.43000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.39000	5.37000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.35000	5.33000			0.00	0	1,340.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.32000	5.32000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.33000	5.32000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.42000	5.42000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.58000	5.59000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.82000	5.83000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.08000	6.10000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.36000	6.37000			0.00	0	500.00
JN02	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			362.80700	361.16900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.00900	366.34800			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.67600	6.72200		4.00	542,857,314.52	4,349	14,513.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,647.00000	5,822,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,826.00000	6,001,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,467.00000	5,643,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		816.00000	679,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		159.00000	197,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		82.00000	52,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,135.00000	1,280,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,468.00000	1,627,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		39.00000	23,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,102.00000	3,277,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.75300	6.80300		4.25	550,649,287.35	4,349	3,182.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,880.00000	6,052,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Put		35.00000	30,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,042.00000	6,215,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		31.00000	26,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,718.00000	5,890,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		40.00000	35,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		766.00000	830,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,669.00000	1,555,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,134.00000	2,983,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		237.00000	264,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,666.00000	1,774,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		792.00000	722,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.81100	6.86600		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,696.00000	4,856,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		229.00000	207,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,837.00000	4,998,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		212.00000	191,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,557.00000	4,715,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		247.00000	223,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.85800	6.91800		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,926.00000	4,065,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		672.00000	627,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,041.00000	4,182,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		639.00000	596,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,812.00000	3,949,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		705.00000	659,000	4.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.36200	8.41300		12.00	1,121,132,165.40		9,178	21,130.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,451.00000	5,919,000	12.44		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		42.00000	23,000	12.44		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,881.00000	6,355,000	12.47		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		29.00000	15,000	12.47		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,023.00000	5,484,000	12.42		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		61.00000	34,000	12.42		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		227.00000	146,000	12.32		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,377.00000	3,784,000	12.32		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,285.00000	2,857,000	12.04		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		245.00000	305,000	12.04		0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,523.00000	1,218,000	12.14		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		920.00000	1,103,000	12.14		0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,954.00000	2,262,000	12.22		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		658.00000	479,000	12.22		0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,313.00000	6,791,000	12.49		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		19.00000	10,000	12.49		0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,085.00000	5,605,000	11.94		0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		25.00000	32,000	11.94		0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		125.00000	157,000	12.00		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		4,160.00000	3,704,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		441.00000	541,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,497.00000	2,110,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.44100	8.49300		13.00	1,088,641,494.72	9,178	11,520.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,156.00000	6,499,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,549.00000	1,405,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,472.00000	6,824,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,425.00000	1,290,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,847.00000	6,181,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,683.00000	1,529,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,178.00000	7,783,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		919.00000	1,012,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,146.00000	17,667,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		60.00000	69,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,258.00000	5,907,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,512.00000	1,649,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,456.00000	34,944,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,230.00000	106,718,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.51400	8.56800		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,897.00000	7,211,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,026.00000	2,842,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,174.00000	7,496,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,867.00000	2,692,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		6,623.00000	6,931,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,190.00000	3,001,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.58400	8.64000		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,056.00000	6,330,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,070.00000	4,838,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,295.00000	6,575,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,865.00000	4,638,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,823.00000	6,090,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,284.00000	5,044,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.93201	214.93543			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,935.00000	2,932,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,885.00000	2,882,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,985.00000	2,982,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.27676	241.26505			0.00	0	183.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Call		2,765.00000	2,777,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		2,715.00000	2,727,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		2,815.00000	2,827,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.27100	6.31700		2.50	114,997,842.40	1,043	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,758.00000	4,892,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,895.00000	5,029,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,620.00000	4,754,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.31600	6.36700		2.75	112,050,418.27	1,043	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,910.00000	5,047,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,036.00000	5,173,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,784.00000	4,920,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.33900	6.39500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,366.00000	3,492,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		95.00000	83,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,474.00000	3,602,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		84.00000	74,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,258.00000	3,383,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		105.00000	92,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.34500	6.40800		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,650.00000	2,767,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		240.00000	216,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,742.00000	2,860,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		224.00000	200,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,560.00000	2,675,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		259.00000	233,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.16099	175.15166			0.00	0	33,766.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,652.00000	174,661,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		174,602.00000	174,611,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		174,702.00000	174,711,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			175.00955	175.00023			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,000.00000	1,990,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Put		2,050.00000	2,040,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		1,950.00000	1,940,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.46300	7.52000		6.50	157,432,625.16	1,501	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,542.00000	4,813,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,766.00000	5,038,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,316.00000	4,588,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.55800	7.61800		7.00	159,687,307.28	1,501	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,247.00000	5,490,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		229.00000	197,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,439.00000	5,684,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		207.00000	177,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,056.00000	5,296,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		253.00000	219,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.64200	7.70500		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,117.00000	5,336,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		659.00000	602,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,284.00000	5,505,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		619.00000	563,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,953.00000	5,168,000	7.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		703.00000	641,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.72000	7.78700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,407.00000	4,597,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,467.00000	1,375,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,547.00000	4,739,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,405.00000	1,315,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,270.00000	4,457,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,533.00000	1,438,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.73300	7.79000		7.50	217,542,183.84	2,082	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,045.00000	5,355,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	1,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,299.00000	5,609,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	1,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,791.00000	5,100,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.82500	7.88400		8.00	212,261,523.96	2,082	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,884.00000	6,161,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		234.00000	201,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,104.00000	6,384,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		210.00000	180,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,666.00000	5,940,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		260.00000	224,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			7.90900	7.97100		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,874.00000	5,105,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,016.00000	932,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,060.00000	5,295,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		961.00000	881,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,696.00000	4,924,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,080.00000	993,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.99000	8.05500		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,215.00000	4,412,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,063.00000	1,941,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,365.00000	4,567,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,975.00000	1,857,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,066.00000	4,260,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,153.00000	2,027,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.97200	6.00300		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,520.00000	3,584,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,619.00000	3,683,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,422.00000	3,486,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.99200	6.02700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,540.00000	3,604,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,627.00000	3,691,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,452.00000	3,516,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	1,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.98000	6.02000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,434.00000	2,491,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		90.00000	83,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,504.00000	2,562,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		82.00000	76,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,364.00000	2,421,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		98.00000	91,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.92700	5.97400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,940.00000	1,992,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		202.00000	189,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,995.00000	2,047,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		189.00000	177,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,885.00000	1,936,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		214.00000	200,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.95800	8.03400		8.75	58,841,574.00	600	8,399.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		4,009.00000	4,443,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		7.00000	3,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,278.00000	4,713,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		4.00000	1,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,741.00000	4,172,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		11.00000	4,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,151.00000	857,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		378.00000	521,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,080.00000	1,365,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		417.00000	264,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,933.00000	2,306,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		140.00000	75,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,339.00000	3,903,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		4.00000	6,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,811.00000	1,446,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		162.00000	235,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		966.00000	699,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		482.00000	653,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,175.00000	2,563,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		102.00000	52,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.04800	8.12700		9.50	57,501,342.00	600	600.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,187.00000	5,555,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		467.00000	393,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,406.00000	5,779,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		425.00000	355,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		4,971.00000	5,333,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		513.00000	433,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.13300	8.21600		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,423.00000	4,726,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,580.00000	1,432,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,599.00000	4,907,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,496.00000	1,352,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,245.00000	4,541,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,664.00000	1,508,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.21500	8.30200		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,550.00000	4,839,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,226.00000	2,055,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,711.00000	5,005,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,132.00000	1,966,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,392.00000	4,675,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,323.00000	2,147,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.01200	8.08300		9.75	554,186,118.64	5,992	2,040.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,988.00000	4,418,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		12.00000	5,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,273.00000	4,705,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Put		8.00000	3,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,703.00000	4,130,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		17.00000	7,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,218.00000	922,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		398.00000	538,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		437.00000	283,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,151.00000	1,434,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,065.00000	2,436,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		147.00000	81,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,843.00000	5,278,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		3.00000	2,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.09400	8.16800		10.25	562,146,730.32	5,992	5,986.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,366.00000	5,729,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		553.00000	472,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,597.00000	5,966,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		505.00000	430,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,138.00000	5,495,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		605.00000	518,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.17100	8.24800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,512.00000	5,843,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,248.00000	1,127,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,716.00000	6,052,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,178.00000	1,062,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,311.00000	5,636,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,322.00000	1,196,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.24400	8.32400		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,811.00000	5,097,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,421.00000	2,249,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,986.00000	5,277,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,320.00000	2,153,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,639.00000	4,919,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,525.00000	2,347,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.77500	8.83100		16.50	133,119,053.40	1,765	1,763.00
R209	On	03/11/2011	Bond Future	8.75	Call		733.00000	894,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,375.00000	1,093,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		903.00000	1,092,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,148.00000	894,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		585.00000	720,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,628.00000	1,320,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84500	8.90200		17.25	135,017,505.05	1,765	1,237.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,254.00000	3,495,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,499.00000	2,295,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,463.00000	3,714,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,328.00000	2,134,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,052.00000	3,284,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,681.00000	2,468,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.90900	8.96800		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,989.00000	4,227,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,744.00000	3,528,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,184.00000	4,429,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,559.00000	3,350,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,799.00000	4,030,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,937.00000	3,714,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97100	9.03200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,616.00000	5,883,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,994.00000	3,796,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,819.00000	6,092,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,833.00000	3,641,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,416.00000	5,677,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,161.00000	3,957,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			130.90256	131.24337			0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		243.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	97,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		193.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	147,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		293.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	47,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.28236	113.28037			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,030.00000	112,032,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,980.00000	111,982,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,080.00000	112,082,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.56910	113.56713			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,067.00000	3,069,000		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		3,017.00000	3,019,000		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		3,117.00000	3,119,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.65485	109.64972			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,150.00000	107,155,000		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	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,100.00000	107,105,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,200.00000	107,205,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.75904	109.75388			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,254.00000	1,259,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,204.00000	1,209,000		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		1,304.00000	1,309,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.77700	8.84800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		789.00000	218,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	185,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		385.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,195.00000	625,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.85600	8.93000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		548.00000	1,133,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		936.00000	1,521,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		157.00000	742,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.92600	9.00200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,890.00000	2,483,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,263.00000	2,856,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,514.00000	2,107,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.99300	9.07100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,352.00000	1,952,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,724.00000	2,324,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		978.00000	1,578,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,554.59000	16,243.99000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.29120	1.26280		25.24	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,663.00000	1,934,000	23.46	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		35.00000	22,000	23.46	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,208.00000	1,464,000	22.26	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		80.00000	52,000	22.26	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,143.00000	2,420,000	24.67	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		15.00000	8,000	24.67	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.30780	1.27930		24.43	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,186.00000	1,393,000	22.74	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		393.00000	315,000	22.74	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		918.00000	1,089,000	23.35	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		625.00000	511,000	23.35	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,514.00000	1,752,000	22.14	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		221.00000	174,000	22.14	0.00	0	0.00

Total for Derivatives : **5,927,797,771.51** **69,480** **1,302,113.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	6,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			3,460,000,000,000.00	34,600,000	17,200,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			56,000,000,000.00	560,000	140,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			26,400,000,000.00	264,000	66,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,154,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	1,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	60,000.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,000,000.00
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	6,000,000.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	17,651,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	3,651,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP50L	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52L	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	50,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000		40,000,000,000.00	40,000,000,000.00	400,000	100,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,300,000.00
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	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000		400,000,000,000.00	400,000,000,000.00	4,000,000	4,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	144,000.00
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			26,800,000,000.00	268,000	50,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	156,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	39,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			14,400,000,000.00	144,000	36,000.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	10,000,000.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	10,000,000.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	10,000,000.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	30,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,966,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,800,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	70,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000,000	157,800,000.00
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			200,000,000,000.00	2,000,000	17,337,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ161	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	59,908,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			4,625,000,000.00	500,000	299,660,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			15,000,000,000.00	1,500,000	370,480,600.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			682,950,000,000.00	87,000,000	239,001,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			750,000,000,000.00	100,000,000	1,131,101,000.00
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			13,600,000,000.00	136,000	34,000.00
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			300,000,000,000.00	3,000,000	6,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
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		28,400,000,000.00		284,000	51,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			24,000,000.00	240,000	60,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	104,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,580,000,000,000.00	25,800,000	2,500,000.00
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			2,200,000,000,000.00	22,000,000	11,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	6,400,000.00
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	14.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
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
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			1,374,000,000,000.00	13,740,000	9,570,000.00
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			16,000,000,000.00	160,000	40,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			15,200,000,000.00	152,000	38,000.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		200,000,000,000.00		2,000,000	66,500,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	16,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			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
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			26,400,000,000.00	264,000	66,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	160,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000		100,000,000,000.00	0.00	1,000,000	1,000,000.00
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
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			9,600,000,000.00	96,000	24,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	29,564,000.00
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	1,600,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			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		1,000,000,000,000.00		10,000,000	5,000,000.00
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			0.00	0	16,000,000.00
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		45,000,000,000,000.00		450,000,000	150,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000		20,500,000,000,000.00		205,000,000	205,000,000.00
IVA206	On	09/02/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		13,013,000,000,000.00		130,130,000	69,765,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

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
MCB1M	On	30/10/2011			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		200,000,000,000.00		2,000,000	1,000,000.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	17,164,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,653,000.00
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			0.00	0	5,656,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			16,800,000,000.00	168,000	42,000.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	10,253,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			43,200,000,000.00	432,000	108,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			28,000,000,000.00	280,000	70,000.00
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		16,000,000,000.00		160,000	40,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,700,000.00
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	91,000,000.00
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			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00

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	4,200,000.00
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			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	4,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,500,000,000,000.00		75,000,000	45,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
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			0.00	0	11,000,000.00
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		2,000,000,000,000.00		20,000,000	206,800,000.00
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
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	27,100,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	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
PC2A4F	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
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		9,600,000,000.00		96,000	24,000.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		28,000,000,000.00		280,000	70,000.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.66500	6.71000		108,507,119,770,000.00	16,280,138,000.00	16,280,138,000	13,639,316,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.35000	8.40000		38,055,133,350,000.00	4,557,501,000.00	4,557,501,000	10,053,902,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.14000		93,007,402,880.00	664,338,592.00	664,338,592	1,253,015,061.00
R197	On	07/12/2023	Spot Bond			2.50000	2.50000		15,000,000,000.00	6,000,000.00	6,000,000	263,375,750.00
R201	On	21/12/2014	Spot Bond			6.26500	6.31000		3,383,106,265,000.00	540,001,000.00	540,001,000	2,544,000,000.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		201,276,337,320.00	75,384,396.00	75,384,396	660,637,396.00
R203	On	15/09/2017	Spot Bond			7.45000	7.50500		35,052,711,900,000.00	4,705,062,000.00	4,705,062,000	8,151,994,000.00
R204	On	21/12/2018	Spot Bond			7.72000	7.77500		15,582,472,600,000.00	2,018,455,000.00	2,018,455,000	4,324,223,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.97000	6.00000			39,040,522,470,000.00	6,539,451,000	8,113,850,000.00
R207	On	15/01/2020	Spot Bond			7.94500	8.02000			18,955,630,687,000.00	2,385,856,600	7,881,992,000.00
R208	On	31/03/2021	Spot Bond			8.00000	8.07000			23,101,264,000,000.00	2,887,658,000	6,906,801,000.00
R209	On	31/03/2036	Spot Bond			8.76500	8.82000			43,609,530,005,000.00	4,975,417,000	9,872,950,100.00
R210	On	31/03/2028	Spot Bond			2.67000	2.65000			344,430,000,000.00	129,000,000	731,000,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			57,960,000,000.00	42,000,000	764,148,000.00
R212	On	31/01/2022	Spot Bond			2.48000	2.48000			25,544,000,000.00	10,300,000	281,413,000.00
R213	On	28/02/2031	Spot Bond			8.76500	8.83500			25,795,395,000,000.00	2,943,000,000	1,644,401,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			28,475,200,000,000.00	4,380,800,000	3,723,560,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SA058	On	28/10/2011	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
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	30,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	40,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	5,565,000.00
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
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
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	8,000,000.00
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			0.00	0	160,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	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			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000		21,800,000,000,000.00	0.00	218,000,000	94,000,000.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			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
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	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
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00	2,000,000	1,000,000.00	
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		220,000,000,000.00	2,200,000	1,100,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	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			0.00	0	4,000,000.00
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			92,000,000,000.00	920,000	1,008,156,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			354,699,000,000.00	3,546,990	460,360,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			5,520,000,000,000.00	55,200,000	109,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	16,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	21,000,000.00
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			600,000,000,000.00	6,000,000	3,000,000.00
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		100,000,000,000.00		1,000,000	52,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		30,400,000,000,000.00		304,000,000	317,000,000.00
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			27,999,800,000.00	279,998	33,000,000.00
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 :							586,947,977,587,200.00	55,381,363,576	89,138,394,501.00
Grand Total:							586,953,905,384,972.00	55,381,433,056	89,139,696,614.00