



# Daily MTM Report

Daily summary for: 27/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.76470	8.06990		22.42	350,032,676.00	45,080	303,085.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		753.00000	493,000	19.82	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		33.00000	78,000	19.82	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		710.00000	459,000	20.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		40.00000	94,000	20.15	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		796.00000	530,000	19.71	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		26.00000	65,000	19.71	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	8,000	20.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,324.00000	1,023,000	20.62	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		258.00000	424,000	24.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		328.00000	189,000	24.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		10.00000	18,000	19.02	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,080.00000	783,000	19.02	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		21.00000	54,000	19.59	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		841.00000	569,000	19.59	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,921.00000	1,616,000	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	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	24.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		60.00000	131,000	20.80	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		630.00000	396,000	20.80	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,622.00000	1,318,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	3,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,671.00000	1,368,000	22.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	3,000	22.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,821.00000	1,516,000	23.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		308.00000	176,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		288.00000	461,000	24.76	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,120.00000	1,815,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		669.00000	427,000	20.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		49.00000	112,000	20.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,374.00000	1,072,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	7,000	20.94	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,275.00000	975,000	20.30	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	10,000	20.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		375.00000	218,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		205.00000	353,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		487.00000	293,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		117.00000	228,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,226.00000	926,000	19.98	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	11,000	19.98	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	19/12/2011	Foreign Exchange Future	6.30	Call		1,771.00000	1,467,000	23.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	23.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,721.00000	1,417,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,070.00000	1,766,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		427.00000	253,000	22.81	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		157.00000	288,000	22.81	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		554.00000	341,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		84.00000	176,000	21.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,473.00000	1,170,000	21.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	21.58	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,220.00000	1,915,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		400.00000	235,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		180.00000	320,000	23.20	358,400.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		18.00000	44,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		888.00000	609,000	19.48	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,522.00000	1,219,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	4,000	21.90	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		210.00000	118,000	27.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		490.00000	703,000	27.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		254.00000	144,000	25.93	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		384.00000	579,000	25.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,971.00000	1,666,000	24.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		935.00000	651,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		15.00000	36,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,177.00000	878,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	13,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		983.00000	694,000	19.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		13.00000	29,000	19.25	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,423.00000	1,121,000	21.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	6,000	21.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,871.00000	1,566,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		224.00000	126,000	26.73	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		454.00000	661,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,572.00000	1,269,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	4,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,128.00000	830,000	19.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	15,000	19.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		519.00000	316,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		99.00000	201,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		198.00000	111,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		528.00000	746,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		238.00000	134,000	26.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		418.00000	619,000	26.33	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		456.00000	272,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		136.00000	257,000	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,031.00000	738,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		11.00000	23,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		288.00000	164,000	25.15	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		318.00000	499,000	25.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,020.00000	1,716,000	25.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		351.00000	203,000	23.98	2,553,537.00	12,579	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		231.00000	388,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		591.00000	368,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		71.00000	153,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		270.00000	154,000	25.53	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		350.00000	539,000	25.53	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		132.00000	74,000	30.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		812.00000	1,059,000	30.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		855.00000	1,105,000	30.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		125.00000	70,000	30.61	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		14.00000	5,000	38.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,894.00000	3,190,000	38.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,833.00000	4,136,000	38.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	1,000	38.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		727.00000	967,000	29.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		147.00000	82,000	29.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		0.00000	833,000	28.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		0.00000	98,000	28.32	1,225,000.00	12,500	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.86070	8.16840		22.98	33,290,064.50	4,235	44,172.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,197.00000	916,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		65.00000	91,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,154.00000	878,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		72.00000	103,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,241.00000	957,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		59.00000	82,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,228.00000	946,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		60.00000	85,000	19.61	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,100.00000	831,000	19.86	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		82.00000	120,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,017.00000	762,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		99.00000	151,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,407.00000	1,116,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		39.00000	55,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,058.00000	796,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		90.00000	135,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,453.00000	1,160,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		35.00000	49,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		801.00000	585,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		183.00000	274,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		586.00000	421,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		368.00000	510,000	23.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		901.00000	666,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		133.00000	205,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		454.00000	318,000	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		586.00000	757,000	25.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,499.00000	1,205,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		31.00000	44,000	19.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		438.00000	306,000	25.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		620.00000	795,000	25.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,362.00000	1,072,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	61,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		565.00000	404,000	23.69	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		397.00000	543,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,142.00000	867,000	19.71	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		74.00000	106,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,546.00000	1,250,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		28.00000	39,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		867.00000	637,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		149.00000	226,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		488.00000	344,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		520.00000	683,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		631.00000	457,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		313.00000	446,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,185.00000	905,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		67.00000	94,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,592.00000	1,295,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		24.00000	34,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		656.00000	476,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		288.00000	415,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		545.00000	388,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		427.00000	577,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		608.00000	439,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		340.00000	478,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		507.00000	358,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		489.00000	647,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		937.00000	697,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		119.00000	186,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		977.00000	729,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		109.00000	168,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,317.00000	1,030,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		49.00000	69,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		709.00000	517,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		241.00000	356,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		525.00000	373,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		457.00000	612,000	24.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		833.00000	611,000	21.06	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		165.00000	250,000	21.06	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,784.00000	1,481,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		16.00000	20,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,028.00000	1,722,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		10.00000	11,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		769.00000	561,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		201.00000	300,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		471.00000	331,000	24.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		553.00000	720,000	24.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,979.00000	1,673,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	12,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,272.00000	987,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		54.00000	76,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		681.00000	496,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		263.00000	385,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		422.00000	295,000	25.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		654.00000	834,000	25.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,735.00000	1,434,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		17.00000	23,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		739.00000	539,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		221.00000	328,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,640.00000	1,341,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		22.00000	30,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,687.00000	1,387,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		19.00000	26,000	20.22	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,832.00000	1,529,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		14.00000	18,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,077.00000	1,771,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		9.00000	10,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		407.00000	284,000	25.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		689.00000	873,000	25.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		393.00000	274,000	26.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		725.00000	913,000	26.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		320.00000	221,000	27.45	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		952.00000	1,160,000	27.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.95180	8.26200		23.05	6,242,163.00	785	22,467.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,172.00000	916,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		160.00000	214,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,134.00000	885,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		172.00000	233,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,210.00000	947,000	19.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		148.00000	195,000	19.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.04110	8.35440		23.22	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,347.00000	1,086,000	19.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		193.00000	245,000	19.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,312.00000	1,054,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		208.00000	263,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,384.00000	1,119,000	19.80	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		180.00000	228,000	19.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		223.00000	284,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,277.00000	1,025,000	20.13	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,301.00000	1,484,000	26.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		555.00000	425,000	26.47	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		941.00000	750,000	22.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		487.00000	609,000	22.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		687.00000	533,000	24.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		933.00000	1,092,000	24.95	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,379.00000	1,567,000	26.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		533.00000	408,000	26.77	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.12280	8.45570		23.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,187.00000	964,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		431.00000	541,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,163.00000	943,000	22.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		457.00000	570,000	22.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,211.00000	985,000	21.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		405.00000	512,000	21.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		599.00000	726,000	23.01	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,055.00000	849,000	23.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,337.00000	1,519,000	26.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		693.00000	542,000	26.13	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.20500	8.57480		23.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,235.00000	999,000	22.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		610.00000	744,000	22.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,216.00000	980,000	22.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		641.00000	775,000	22.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,256.00000	1,018,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		581.00000	713,000	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,365.00000	1,554,000	25.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		840.00000	659,000	25.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,178.00000	945,000	23.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		703.00000	840,000	23.32	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.93370	9.63020		24.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,190.00000	1,709,000	24.29	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	8.50	Put		1,060.00000	1,275,000	24.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,173.00000	1,690,000	24.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,093.00000	1,306,000	24.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,207.00000	1,726,000	24.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,027.00000	1,242,000	24.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		751.00000	958,000	23.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,381.00000	1,892,000	23.19	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.03420	10.33400		26.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,642.00000	2,398,000	25.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,508.00000	1,564,000	25.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,625.00000	2,379,000	25.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,541.00000	1,595,000	25.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,659.00000	2,418,000	25.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,475.00000	1,534,000	25.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.76470	8.06990			22.42	0.00	0	423.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		107,961.00000	78,301,000	19.02	19.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		971.00000	1,831,000	19.02	19.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		103,123.00000	73,801,000	19.13	19.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		1,133.00000	2,331,000	19.13	19.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		112,822.00000	83,040,000	19.34	19.34	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		832.00000	1,570,000	19.34	19.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.86070	8.16840			22.98	0.00	0	177.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		80,063.00000	58,540,000	21.33	21.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		18,223.00000	27,470,000	21.33	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		76,915.00000	56,140,000	21.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		20,075.00000	30,070,000	21.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		83,317.00000	61,055,000	21.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		16,477.00000	24,985,000	21.06	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future				12.46850	12.83010		20.15	561,082.50	45	16,117.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,216.00000	895,000	18.54	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		36.00000	77,000	18.54	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,171.00000	853,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		41.00000	85,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,262.00000	937,000	18.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		32.00000	69,000	18.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		760.00000	513,000	19.37	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		130.00000	245,000	19.37	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,550.00000	1,203,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		20.00000	35,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		998.00000	698,000	18.44	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		68.00000	130,000	18.44	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		1,127.00000	813,000	18.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		47.00000	95,000	18.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,338.00000	1,979,000	23.40	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Put		8.00000	11,000	23.40	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Call		2,140.00000	1,782,000	22.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Put		10.00000	14,000	22.17	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.61000	12.97360		21.33	52,079,300.00	4,130	3,818.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,642.00000	1,328,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		118.00000	168,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,599.00000	1,291,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		125.00000	181,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,686.00000	1,366,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		112.00000	156,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,556.00000	1,255,000	19.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		132.00000	195,000	19.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,290.00000	1,022,000	19.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		216.00000	312,000	19.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,046.00000	1,708,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		72.00000	98,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,360.00000	1,085,000	19.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		186.00000	275,000	19.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,039.00000	808,000	20.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		365.00000	498,000	20.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,730.00000	1,404,000	18.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		106.00000	144,000	18.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,138.00000	1,798,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		64.00000	88,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,433.00000	1,151,000	19.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		159.00000	241,000	19.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,955.00000	1,620,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		81.00000	110,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.74440	13.11030		21.76	191,166.00	15	2,837.00

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	11.85	Call		1,550.00000	1,302,000	19.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		290.00000	408,000	19.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,518.00000	1,273,000	19.79	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		308.00000	429,000	19.79	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,583.00000	1,332,000	19.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		273.00000	388,000	19.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10250	0.10630		24.73	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,632.00000	2,252,000	26.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	26.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,640.00000	1,275,000	22.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		10.00000	25,000	22.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,630.00000	3,250,000	31.97	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10780		23.76	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,844.00000	1,487,000	21.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		64.00000	97,000	21.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,088.00000	821,000	23.76	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		308.00000	431,000	23.76	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,787.00000	2,401,000	21.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	11,000	21.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.97800	11.14350		20.34	4,940,100.00	450	29,139.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,358.00000	1,197,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		15.00000	19,000	19.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,309.00000	1,149,000	18.77	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	9.85	Put		16.00000	21,000	18.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,407.00000	1,245,000	19.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		14.00000	17,000	19.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,164.00000	1,012,000	18.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		21.00000	34,000	18.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,603.00000	1,440,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		10.00000	12,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,850.00000	1,686,000	22.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		7.00000	8,000	22.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,751.00000	1,587,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		8.00000	9,000	21.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		181.00000	137,000	23.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		788.00000	909,000	23.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,212.00000	1,057,000	18.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		19.00000	29,000	18.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		212.00000	163,000	23.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		669.00000	785,000	23.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,652.00000	1,489,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		9.00000	11,000	20.88	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		419.00000	332,000	20.56	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		276.00000	354,000	20.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		937.00000	797,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		44.00000	69,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		201.00000	154,000	23.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		708.00000	826,000	23.49	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	19/12/2011	Foreign Exchange Future	10.35	Call		852.00000	717,000	18.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		59.00000	89,000	18.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,116.00000	968,000	18.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		23.00000	40,000	18.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,554.00000	1,391,000	20.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		11.00000	13,000	20.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		332.00000	261,000	21.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		389.00000	483,000	21.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,025.00000	881,000	18.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		32.00000	53,000	18.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,071.00000	924,000	18.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		28.00000	46,000	18.82	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		51.00000	79,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		894.00000	757,000	18.85	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		444.00000	353,000	20.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		251.00000	325,000	20.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		912.00000	1,039,000	24.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		155.00000	117,000	24.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.11030	11.27830		20.95	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,302.00000	1,172,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		124.00000	162,000	19.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,261.00000	1,134,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		133.00000	174,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,344.00000	1,210,000	19.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		116.00000	150,000	19.49	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	19/03/2012	Foreign Exchange Future	9.05	Call		2,253.00000	2,096,000	21.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		25.00000	36,000	21.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,184.00000	1,061,000	19.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		156.00000	201,000	19.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,560.00000	1,417,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		82.00000	107,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,301.00000	2,143,000	21.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		23.00000	33,000	21.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,472.00000	1,332,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		94.00000	122,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		937.00000	829,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		259.00000	319,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		845.00000	749,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		317.00000	389,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,147.00000	1,026,000	19.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		169.00000	216,000	19.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		672.00000	588,000	20.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		494.00000	578,000	20.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		519.00000	449,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		741.00000	839,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		766.00000	675,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		388.00000	465,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		444.00000	382,000	22.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		916.00000	1,022,000	22.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		741.00000	652,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		413.00000	492,000	20.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,784.00000	1,636,000	20.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		56.00000	76,000	20.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		590.00000	514,000	21.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		612.00000	704,000	21.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.23710	11.40890		21.10	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,290.00000	1,173,000	19.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		281.00000	336,000	19.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,257.00000	1,141,000	19.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		298.00000	354,000	19.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,323.00000	1,205,000	19.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		264.00000	318,000	19.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.36020	11.53830		21.28	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,269.00000	1,187,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		456.00000	552,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,238.00000	1,158,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		475.00000	573,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,300.00000	1,216,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		437.00000	531,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			408.40400	405.04400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			414.26000	410.85200			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.49600	417.03700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			372.71900	370.10300			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			378.06300	375.41000			0.00	0	566.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2012	Index Future			383.75400	381.06100			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.24000	8.28670		20.08	9,484,240.00	1,151	12,362.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,641.00000	1,593,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,592.00000	1,544,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,692.00000	1,643,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		814.00000	777,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		27.00000	37,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		1,006.00000	962,000	22.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		19.00000	22,000	22.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.25810	8.30660		20.04	1,593,813.30	193	22,505.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,125.00000	1,084,000	20.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		68.00000	76,000	20.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,081.00000	1,043,000	20.05	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		74.00000	85,000	20.05	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,169.00000	1,127,000	20.11	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		62.00000	69,000	20.11	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		995.00000	962,000	20.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		88.00000	104,000	20.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,396.00000	1,347,000	20.23	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		39.00000	39,000	20.23	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		726.00000	701,000	19.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		169.00000	193,000	19.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		953.00000	922,000	19.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		96.00000	114,000	19.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,350.00000	1,302,000	20.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		43.00000	44,000	20.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,119.00000	2,067,000	23.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	9,000	23.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		624.00000	604,000	19.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		217.00000	246,000	19.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.27730	8.32980		19.98	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		895.00000	874,000	19.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		215.00000	247,000	19.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		861.00000	841,000	19.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		231.00000	264,000	19.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		929.00000	908,000	19.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		199.00000	231,000	19.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.25230	9.22050		17.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,319.00000	2,342,000	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		399.00000	390,000	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,279.00000	2,302,000	16.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		409.00000	400,000	16.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,360.00000	2,382,000	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		390.00000	380,000	16.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.79720	7.94740		17.15	0.00	0	25.00

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	7.25	Call		714.00000	576,000	16.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		17.00000	29,000	16.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		669.00000	532,000	16.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		22.00000	35,000	16.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		760.00000	620,000	16.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	23,000	16.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		387.00000	280,000	16.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		90.00000	133,000	16.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,151.00000	1,002,000	18.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	5,000	18.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		422.00000	310,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		75.00000	113,000	16.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,102.00000	952,000	17.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		5.00000	5,000	17.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		581.00000	450,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		34.00000	53,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,052.00000	903,000	17.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	6,000	17.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		539.00000	413,000	16.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		42.00000	66,000	16.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.87830	8.03010		17.09	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		625.00000	509,000	16.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		145.00000	181,000	16.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		591.00000	479,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		161.00000	201,000	16.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		661.00000	540,000	16.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		131.00000	162,000	16.36	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.05270	0.08560			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.05290	0.09310			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.22330	0.18200			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.30120	0.41230			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.20900	0.13360			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.24960	0.20760			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.05000	0.09680			0.00	18,750	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.99180	9.13570		22.39	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		875.00000	735,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		39.00000	43,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		832.00000	694,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		46.00000	52,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		918.00000	777,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		32.00000	35,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		711.00000	579,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		75.00000	87,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,012.00000	864,000	18.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		26.00000	22,000	18.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,251.00000	1,104,000	20.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		15.00000	12,000	20.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		673.00000	543,000	19.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		87.00000	101,000	19.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		449.00000	345,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		213.00000	253,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		251.00000	181,000	24.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		515.00000	589,000	24.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		334.00000	249,000	23.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		348.00000	407,000	23.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		750.00000	616,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		64.00000	74,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,155.00000	1,006,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		19.00000	14,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,397.00000	1,251,000	21.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		11.00000	9,000	21.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		505.00000	394,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		169.00000	202,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,495.00000	1,349,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	7,000	22.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		566.00000	449,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		130.00000	157,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		423.00000	323,000	22.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		237.00000	281,000	22.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		636.00000	510,000	20.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		100.00000	118,000	20.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		237.00000	170,000	25.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		551.00000	628,000	25.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		315.00000	233,000	23.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		379.00000	441,000	23.65	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.12340	9.26950		22.72	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		895.00000	769,000	20.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		226.00000	246,000	20.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		863.00000	739,000	20.85	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		244.00000	266,000	20.85	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		927.00000	800,000	20.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		208.00000	227,000	20.67	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				373.84500	371.31600			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		143,160.00000	168,450,000		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		143,060.00000	168,350,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		143,260.00000	168,550,000		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			379.20500	376.64000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		76,400.00000	102,050,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		76,300.00000	101,950,000		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		76,500.00000	102,150,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.91400	382.31000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	29,140,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	29,040,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	29,240,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			158.82200	158.78100			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			161.09900	161.05700			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			163.52400	163.48200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.11100	438.80700			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	16/11/2011	Jibar Tradeable Future			5.52000	5.52000				0.00	0	1,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.46000	5.48000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.40000	5.42000				0.00	0	700.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.36000	5.38000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.32000	5.34000				0.00	0	1,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.29000	5.31000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.29000	5.32000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.36000	5.41000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.52000	5.58000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.72000	5.80000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.96000	6.06000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.22000	6.35000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			366.34500	363.27300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			371.59700	368.48100			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.53400	6.65600		4.00	202,717,840.71	1,617	12,896.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,899.00000	6,365,000	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		6,078.00000	6,544,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.20	Call		5,719.00000	6,186,000	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		542.00000	248,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		137.00000	309,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		13.00000	2,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,317.00000	1,773,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,684.00000	2,147,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		4.00000	0,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,353.00000	3,820,000	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			6.60000	6.73200		4.25	237,410,371.14	1,867	3,432.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,121.00000	6,583,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		24.00000	14,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,284.00000	6,748,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		20.00000	13,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,957.00000	6,419,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		27.00000	17,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		828.00000	1,033,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,479.00000	1,212,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,900.00000	2,518,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		256.00000	345,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,791.00000	2,109,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		665.00000	511,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.64400	6.78800		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,913.00000	5,347,000	4.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Put		187.00000	143,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,056.00000	5,493,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		173.00000	131,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,771.00000	5,202,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		203.00000	155,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.67700	6.83500		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,105.00000	4,490,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		596.00000	495,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,223.00000	4,612,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		567.00000	469,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,988.00000	4,369,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		627.00000	522,000	4.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.80300	7.00000			0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		0.00000	556,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		0.00000	0,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		0.00000	697,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		0.00000	0,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		0.00000	415,000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		0.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.23600	8.34200		12.00	641,779,843.50	5,202	16,093.00

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	9.00	Call		6,090.00000	7,114,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2.00000	0,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,533.00000	7,558,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1.00000	0,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,645.00000	6,668,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3.00000	1,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		36.00000	7,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,866.00000	4,862,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,520.00000	1,659,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		160.00000	324,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		839.00000	388,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		916.00000	1,490,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,196.00000	3,068,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		221.00000	67,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,974.00000	7,999,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,386.00000	4,369,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		5.00000	14,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		61.00000	135,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,416.00000	2,465,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		356.00000	661,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,733.00000	1,012,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.31000	8.42000		13.00	624,691,973.76	5,212	16,567.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,567.00000	7,360,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,275.00000	1,023,000	13.51	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Call		6,897.00000	7,708,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,165.00000	931,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,242.00000	7,018,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,392.00000	1,124,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,559.00000	6,752,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		985.00000	1,223,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,461.00000	16,440,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		61.00000	84,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,687.00000	4,988,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,627.00000	1,972,000	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		35,141.00000	36,186,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,916.00000	107,960,000	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			8.37900	8.49200		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,279.00000	7,992,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,707.00000	2,366,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,568.00000	8,294,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,560.00000	2,232,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,995.00000	7,694,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,861.00000	2,507,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.44500	8.56200		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,386.00000	7,005,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,694.00000	4,241,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,633.00000	7,266,000	13.54	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Put		4,497.00000	4,058,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,143.00000	6,749,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,897.00000	4,432,000	13.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.53900	8.65000			0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		0.00000	1,883,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		0.00000	2,322,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		0.00000	1,440,000		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		0.00000	0,000		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			214.90777	214.97023			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,970.00000	2,908,000		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		2,920.00000	2,858,000		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		3,020.00000	2,958,000		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	02/02/2012	Bond Future			217.98899	218.05240			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	11,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	61,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		0.00000	39,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			239.15654	238.92576			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		426.00000	657,000		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		376.00000	607,000		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		476.00000	707,000		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	02/02/2012	Bond Future			237.57163	237.33753			55,829,333.05	235	235.00
R197	On	02/02/2012	Bond Future	237.00	Call		0.00000	572,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		0.00000	522,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		0.00000	622,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.13200	6.24800		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,959.00000	5,297,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		5,096.00000	5,435,000	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		4,821.00000	5,160,000	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			6.16400	6.29200		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,111.00000	5,456,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,237.00000	5,582,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,984.00000	5,329,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.17000	6.31200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,549.00000	3,879,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		73.00000	52,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,659.00000	3,991,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		65.00000	46,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,438.00000	3,766,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		80.00000	57,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.16000	6.31700		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,814.00000	3,119,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		200.00000	152,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,908.00000	3,216,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		186.00000	140,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,721.00000	3,023,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		216.00000	165,000	2.75	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	01/11/2012	Bond Future			6.24500	6.42300			0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		0.00000	514,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		0.00000	0,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		0.00000	615,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		0.00000	0,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		0.00000	414,000		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		0.00000	0,000		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			172.77560	173.03621			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		172,536.00000	172,276,000		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		172,486.00000	172,226,000		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		172,586.00000	172,326,000		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			172.58966	172.85413			0.00	0	160.00
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		4,146.00000	4,410,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		4,196.00000	4,460,000		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		4,096.00000	4,360,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			7.29600	7.42800		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,981.00000	5,615,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,206.00000	5,840,000	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		4,755.00000	5,390,000	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			7.38100	7.52000		7.00	0.00	0	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,628.00000	6,220,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		161.00000	112,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,826.00000	6,422,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		144.00000	99,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,432.00000	6,019,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		180.00000	126,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.45400	7.60100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,460.00000	6,002,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		545.00000	437,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,632.00000	6,180,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		510.00000	407,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,290.00000	5,826,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		583.00000	468,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.52300	7.67900		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,693.00000	5,167,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,298.00000	1,111,000	7.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Call		4,838.00000	5,318,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,241.00000	1,060,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,551.00000	5,018,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,359.00000	1,165,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.65200	7.81800			0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		0.00000	396,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		0.00000	598,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		0.00000	194,000		0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		0.00000	0,000		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			7.56600	7.69800		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,545.00000	6,269,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,799.00000	6,523,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,290.00000	6,014,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.64900	7.78700		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,324.00000	7,004,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		163.00000	111,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,549.00000	7,235,000	8.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Put		145.00000	98,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,099.00000	6,774,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		183.00000	126,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.72500	7.86900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,231.00000	5,810,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		854.00000	694,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,424.00000	6,010,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		806.00000	653,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,046.00000	5,616,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		911.00000	742,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.79800	7.95000		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,510.00000	5,011,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,841.00000	1,589,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,667.00000	5,176,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,760.00000	1,516,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,355.00000	4,847,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,925.00000	1,664,000	8.52	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.91700	8.07700			0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		0.00000	397,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		0.00000	635,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		0.00000	158,000		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.84500	5.96100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,607.00000	3,847,000	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		3,705.00000	3,945,000	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		3,508.00000	3,748,000	2.45	0.00	0	0.00
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			5.84800	5.98000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,625.00000	3,868,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,713.00000	3,955,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,538.00000	3,780,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.81300	5.96600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,507.00000	2,733,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		76.00000	56,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,578.00000	2,806,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		69.00000	51,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,436.00000	2,661,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		83.00000	62,000	2.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			5.73300	5.91400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,002.00000	2,212,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		181.00000	141,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,057.00000	2,270,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		169.00000	131,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,945.00000	2,154,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		191.00000	150,000	2.17	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.77700	5.99800			0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		0.00000	257,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		0.00000	314,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		0.00000	199,000		0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		0.00000	0,000		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			7.77100	7.90700		8.75	0.00	0	8,399.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,735.00000	5,528,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,007.00000	5,799,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,463.00000	5,255,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		532.00000	195,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		491.00000	947,000	8.80	0.00	0	2,000.00

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	8.15	Call		1,486.00000	2,205,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		90.00000	16,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,538.00000	3,320,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		12.00000	1,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,603.00000	2,813,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		1.00000	4,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,094.00000	544,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		178.00000	421,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		396.00000	128,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		645.00000	1,170,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,812.00000	3,599,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		6.00000	1,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.85300	7.99500		9.50	0.00	0	610.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,780.00000	6,492,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		319.00000	227,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,010.00000	6,729,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		288.00000	203,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,553.00000	6,256,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		355.00000	253,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.92900	8.07700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,903.00000	5,494,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,302.00000	1,078,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,090.00000	5,691,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,229.00000	1,014,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,714.00000	5,295,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Put		1,375.00000	1,140,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.00400	8.15900		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,002.00000	5,563,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,920.00000	1,652,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,172.00000	5,742,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,835.00000	1,576,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,835.00000	5,386,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,009.00000	1,731,000	9.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.11400	8.27700			0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		0.00000	706,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		0.00000	964,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		0.00000	447,000		0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		0.00000	0,000		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			7.83000	7.97700		9.75	35,107,222.50	375	1,996.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,629.00000	5,544,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,918.00000	5,834,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	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	8.70	Call		4,339.00000	5,254,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		627.00000	219,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		460.00000	967,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		112.00000	19,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,479.00000	2,301,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,587.00000	3,487,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		16.00000	1,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,493.00000	6,408,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.90600	8.05800		10.25	36,558,710.65	385	6,297.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,876.00000	6,681,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		401.00000	282,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,117.00000	6,932,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		364.00000	254,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,637.00000	6,432,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		442.00000	313,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.97500	8.13300		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,977.00000	6,710,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,038.00000	832,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,190.00000	6,932,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		976.00000	780,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,767.00000	6,489,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,103.00000	887,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.04100	8.20500		10.25	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	8.75	Call		5,208.00000	5,845,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,135.00000	1,821,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,391.00000	6,038,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,043.00000	1,739,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,027.00000	5,653,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,231.00000	1,906,000	10.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.14300	8.31400			0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		0.00000	605,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		0.00000	886,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		0.00000	323,000		0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		0.00000	0,000		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			8.67500	8.77100		16.50	10,442,555.11	137	1,626.00
R209	On	03/11/2011	Bond Future	8.75	Call		668.00000	1,046,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		835.00000	444,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		869.00000	1,313,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		639.00000	313,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		500.00000	810,000	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		1,068.00000	608,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.74100	8.84000		17.25	10,592,822.19	137	1,374.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,437.00000	3,901,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,198.00000	1,879,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,657.00000	4,138,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,038.00000	1,735,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,224.00000	3,671,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,369.00000	2,032,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.80300	8.90500		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,185.00000	4,631,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,455.00000	3,103,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,388.00000	4,847,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,278.00000	2,939,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,987.00000	4,421,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,640.00000	3,276,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.86300	8.96700		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,853.00000	6,338,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,735.00000	3,417,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,062.00000	6,557,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,580.00000	3,272,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,646.00000	6,122,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,895.00000	3,568,000	18.04	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.94300	9.05000			0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		0.00000	436,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Call		0.00000	814,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		0.00000	54,000		0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		0.00000	0,000		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			129.57241	129.56522			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		1,435.00000	1,428,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		1,485.00000	1,478,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		1,385.00000	1,378,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future			131.43003	131.42288			0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Call		0.00000	430,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		0.00000	380,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		0.00000	480,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.68532	113.57216			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,322.00000	112,435,000		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		112,272.00000	112,385,000		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		112,372.00000	112,485,000		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			113.97755	113.86283			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,363.00000	3,478,000		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		3,313.00000	3,428,000		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		3,413.00000	3,528,000		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			109.30352	109.20170			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,702.00000	106,804,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		106,652.00000	106,754,000		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		106,752.00000	106,854,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			109.40234	109.29911			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		799.00000	902,000		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		749.00000	852,000		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		849.00000	952,000		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			8.66600	8.77700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	685,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		218.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		185.00000	1,089,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	278,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		625.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.74200	8.85600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,133.00000	2,046,000		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		1,521.00000	2,434,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		742.00000	1,656,000		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			8.80800	8.92600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,483.00000	3,416,000		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	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		2,856.00000	3,789,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,107.00000	3,040,000		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			8.87300	8.99400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,945.00000	2,888,000		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		2,316.00000	3,260,000		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		1,570.00000	2,514,000		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	01/11/2012	Bond Future			8.96200	9.08700			0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		0.00000	293,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		0.00000	677,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		0.00000	93,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/12/2011	Foreign Exchange Future			15,876.36000	16,326.08000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.22110	1.27000		22.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,726.00000	1,251,000	20.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		26.00000	40,000	20.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,259.00000	839,000	21.27	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		59.00000	128,000	21.27	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,211.00000	1,728,000	22.99	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		11.00000	17,000	22.99	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.23710	1.28620		23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,225.00000	879,000	22.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		363.00000	508,000	22.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		947.00000	663,000	23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		585.00000	792,000	23.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,564.00000	1,166,000	21.37	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		202.00000	295,000	21.37	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>2,317,682,214.91</b>	<b>116,200</b>	<b>1,294,401.00</b>

**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			76,000,000,000.00	760,000	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			92,000,000,000.00	920,000	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	1,031,000.00
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			52,000,000,000.00	520,000	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	2,000,000.00
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	8,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	100,000.00
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			80,000,000,000.00	800,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	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			1,200,000,000,000.00	12,000,000	6,000,000.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	11,000,000.00
ACL110On	30/11/2011	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
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	14,500,000.00
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			12,000,000,000.00	120,000	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			104,000,000,000.00	1,040,000	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			8,000,000,000.00	80,000	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
BAW4	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
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	17,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		101,700,000,000,000.00	1,017,000,000	1,017,000,000	700,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000		68,000,000,000,000.00	680,000,000	680,000,000	340,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000		103,900,000,000,000.00	1,039,000,000	1,039,000,000	579,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	500,000,000.00
BG32B	On	30/10/2016			100.00000	100.00000		12,600,000,000,000.00	126,000,000	126,000,000	88,000,000.00
BG32C	On	30/10/2016			100.00000	100.00000		10,200,000,000,000.00	102,000,000	102,000,000	102,000,000.00
BG32D	On	30/10/2016			100.00000	100.00000		0.00	0	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000		0.00	0	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	4,300,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			135,056,800,000,000.00	1,350,568,000	1,000,000,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			70,000,000,000,000.00	700,000,000	700,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			34,000,000,000.00	340,000,000	340,000,000.00
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
BMWFO	On	15/06/2012			100.00000	100.00000			2,215,000,000.00	22,150,000	8,860,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			24,000,000.00	240,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	14,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	21,700,000.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000		2,800,000,000,000.00		28,000,000	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,800,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011			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
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	125,016,900.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			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			14,100,000,000.00	141,000	53,873,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			277,500,000.00	30,000	389,502,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			420,000,000.00	42,000	456,018,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			785,408,200,000.00	100,052,000	319,444,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			390,000,000.00	52,000	267,476,500.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			152,000,000,000.00	1,520,000	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	600,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	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	45.00
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
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000		17,242,000,000,000.00		172,420,000	86,210,000.00
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
GRT01	On	08/12/2014			100.00000	100.00000		112,000,000,000.00		1,120,000	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	50,000,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,600,000,000.00	26,000	25,487,000.00
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	31,700,000.00
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
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			220,000,000,000.00	2,200,000	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	32,000.00
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	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			1,500,000,000,000.00	15,000,000	9,000,000.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		36,800,000,000,000.00	368,000,000	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
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	29,400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
IVA206	On	09/02/2012			100.00000	100.00000		65,600,000,000,000.00		656,000,000	656,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			11,200,000,000,000.00	112,000,000	330,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000		116,000,000,000.00		1,160,000	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	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
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	3,531,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			316,000,000,000.00	3,160,000	400,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000		87,601,900,000,000.00	876,019,000	1,075,000,000.00	
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	5,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		224,000,000,000.00		2,240,000	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	9,000,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		7,200,000,000,000.00		72,000,000	18,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			276,000,000,000.00	2,760,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			28,000,000,000,000.00	280,000,000	260,000,000.00
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			0.00	0	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	129,655,172.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.53000	6.65000		187,432,409,244,940.00	28,703,278,598	13,165,464,403.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.23000	8.33500			36,228,790,804,850.00	4,402,040,195	9,173,281,405.00
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	0.12000			208,396,068,580.00	1,488,543,347	1,680,239,489.00
R197	On	07/12/2023	Spot Bond			2.60000	2.61000			457,605,200,000.00	176,002,000	338,752,000.00
R201	On	21/12/2014	Spot Bond			6.13000	6.24500			2,748,191,479,370.00	448,318,349	2,404,088,000.00
R202	On	07/12/2033	Spot Bond			2.76000	2.75000			2,292,678,886,560.00	830,680,756	1,120,198,802.00
R203	On	15/09/2017	Spot Bond			7.29000	7.42000			35,733,626,280,000.00	4,901,732,000	8,462,613,000.00
R204	On	21/12/2018	Spot Bond			7.56000	7.69000			9,400,306,615,560.00	1,243,426,801	4,771,534,699.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.84500	5.96000			37,600,335,570,000.00	6,432,906,000	6,346,448,000.00
R207	On	15/01/2020	Spot Bond			7.76500	7.90000			30,219,979,194,000.00	3,891,819,600	8,382,788,000.00
R208	On	31/03/2021	Spot Bond			7.82500	7.97000			27,130,934,533,825.00	3,467,212,081	6,973,399,870.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.67000	8.76500			15,961,328,679,000.00	1,840,983,700	10,449,838,700.00
R210	On	31/03/2028	Spot Bond			2.75000	2.75000			466,290,000,000.00	169,560,000	910,897,300.00
R211	On	31/01/2017	Spot Bond			1.31000	1.33000			615,438,554,130.00	469,800,423	1,026,900,423.00
R212	On	31/01/2022	Spot Bond			2.52000	2.53000			246,960,000,000.00	98,000,000	285,700,000.00
R213	On	28/02/2031	Spot Bond			8.66000	8.77000			17,393,835,160,000.00	2,008,526,000	2,068,473,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,565,521,500,000.00	1,779,311,000	2,829,076,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	41,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	3,133,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			14,950,000,000.00	2,600,000	520,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	3,223,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			96,000,000,000.00	960,000	362,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	1,300,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			44,000,000,000.00	440,000	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	32,000.00
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
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN844	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
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
SYN859	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	100,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	1,008,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		26,001,600,000,000.00		260,016,000	475,140,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	87,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,400,000,000.00	34,000	51,289,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	322,701,000.00
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
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,357,815,773,470,820.00</b>	<b>71,868,033,850</b>	<b>94,000,650,488.00</b>
<b>Grand Total:</b>							<b>1,357,818,091,153,030.00</b>	<b>1,868,150,050</b>	<b>94,001,944,889.00</b>