



Daily MTM Report

Daily summary for: 01/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.14250	7.89740		24.57	397,484,280.00	48,816	250,674.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		595.00000	819,000	21.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		48.00000	27,000	21.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		555.00000	775,000	21.54	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		58.00000	33,000	21.54	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		637.00000	865,000	21.67	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		40.00000	23,000	21.67	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		6.00000	4,000	24.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,153.00000	1,396,000	24.37	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		326.00000	212,000	23.74	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		223.00000	354,000	23.74	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		12.00000	10,000	23.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		909.00000	1,152,000	23.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		32.00000	20,000	21.91	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		679.00000	912,000	21.91	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,748.00000	1,993,000	28.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	28.06	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		82.00000	48,000	21.77	20,640.00	430	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		479.00000	690,000	21.77	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,449.00000	1,694,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,499.00000	1,744,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	2,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,648.00000	1,893,000	27.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		207.00000	330,000	24.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		360.00000	238,000	24.01	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,948.00000	2,193,000	29.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	29.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		517.00000	732,000	21.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		70.00000	40,000	21.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,202.00000	1,446,000	24.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	24.62	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,104.00000	1,347,000	24.12	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	5,000	24.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		260.00000	407,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		263.00000	165,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		356.00000	535,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		159.00000	93,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,055.00000	1,298,000	23.88	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	6,000	23.88	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	19/12/2011	Foreign Exchange Future	6.30	Call		1,599.00000	1,843,000	27.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	27.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,549.00000	1,794,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	26.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,898.00000	2,143,000	29.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	29.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		305.00000	467,000	22.63	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		208.00000	125,000	22.63	23,375.00	187	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		414.00000	610,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		117.00000	68,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,301.00000	1,545,000	25.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	25.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,048.00000	2,293,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		281.00000	436,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		234.00000	144,000	22.91	80,640.00	560	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		26.00000	17,000	22.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		723.00000	959,000	22.16	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,350.00000	1,595,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	3,000	25.35	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		133.00000	216,000	25.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		586.00000	424,000	25.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		166.00000	266,000	24.89	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		469.00000	324,000	24.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,798.00000	2,043,000	28.41	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	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		768.00000	1,007,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		21.00000	15,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,006.00000	1,249,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		9.00000	7,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		813.00000	1,055,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		16.00000	13,000	22.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,251.00000	1,495,000	24.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	24.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,698.00000	1,943,000	27.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	27.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		143.00000	232,000	25.55	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		546.00000	390,000	25.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,400.00000	1,644,000	25.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	2,000	25.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		957.00000	1,200,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		10.00000	8,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		384.00000	572,000	22.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		137.00000	80,000	22.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		124.00000	201,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		627.00000	459,000	26.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		154.00000	248,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		507.00000	356,000	25.22	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		329.00000	499,000	22.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		182.00000	107,000	22.35	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		861.00000	1,103,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		14.00000	11,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		192.00000	307,000	24.29	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		395.00000	265,000	24.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,848.00000	2,093,000	28.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		241.00000	380,000	23.46	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		294.00000	188,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		446.00000	649,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		99.00000	57,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		178.00000	286,000	24.57	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		431.00000	294,000	24.57	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		79.00000	126,000	28.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		932.00000	734,000	28.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		977.00000	776,000	28.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		74.00000	118,000	28.93	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	11,000	40.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,058.00000	2,819,000	40.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,004.00000	3,760,000	40.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	2,000	40.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		842.00000	652,000	27.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		89.00000	144,000	27.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		712.00000	533,000	26.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		109.00000	175,000	26.87	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.24300	7.99510		24.01	7,105,466.00	862	44,830.00

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		1,031.00000	1,261,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		72.00000	54,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		989.00000	1,218,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		80.00000	61,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,074.00000	1,306,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		65.00000	49,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,062.00000	1,293,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		67.00000	50,000	21.20	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		936.00000	1,163,000	21.10	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		91.00000	70,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		859.00000	1,078,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		114.00000	85,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,238.00000	1,474,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		43.00000	31,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		896.00000	1,120,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		101.00000	77,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,284.00000	1,521,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		39.00000	28,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		658.00000	848,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		213.00000	155,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		468.00000	611,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		423.00000	318,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		754.00000	957,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		159.00000	114,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		351.00000	465,000	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		656.00000	522,000	24.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,329.00000	1,567,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		34.00000	24,000	21.39	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		337.00000	447,000	24.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		692.00000	554,000	24.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,193.00000	1,428,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		48.00000	35,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		450.00000	588,000	22.81	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		455.00000	345,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		978.00000	1,206,000	21.13	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		83.00000	63,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,375.00000	1,614,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		30.00000	21,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		721.00000	918,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		176.00000	125,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		381.00000	503,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		586.00000	460,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		509.00000	662,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		364.00000	269,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,020.00000	1,249,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		75.00000	56,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,422.00000	1,662,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		27.00000	19,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		531.00000	690,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		336.00000	247,000	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		431.00000	565,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		486.00000	372,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		488.00000	636,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		393.00000	293,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		397.00000	522,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		552.00000	429,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		788.00000	997,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		143.00000	104,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		823.00000	1,037,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		128.00000	94,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,149.00000	1,383,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		54.00000	40,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		578.00000	750,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		283.00000	207,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		413.00000	543,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		518.00000	400,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		689.00000	882,000	21.06	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		194.00000	139,000	21.06	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,611.00000	1,855,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		16.00000	12,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,854.00000	2,100,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	7,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		629.00000	814,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		234.00000	171,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		365.00000	484,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		620.00000	491,000	24.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,806.00000	2,051,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	8,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,105.00000	1,338,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		60.00000	45,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		554.00000	719,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		309.00000	226,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		324.00000	430,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		729.00000	587,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,563.00000	1,807,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		18.00000	14,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		603.00000	782,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		258.00000	189,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,469.00000	1,710,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		24.00000	17,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,516.00000	1,758,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		21.00000	15,000	21.81	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,659.00000	1,904,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		14.00000	11,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,903.00000	2,149,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	6,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		311.00000	413,000	24.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		766.00000	620,000	24.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		300.00000	398,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		805.00000	655,000	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		240.00000	317,000	26.32	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,045.00000	874,000	26.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.33740	8.08800		23.87	1,542,419.00	185	21,956.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,013.00000	1,226,000	20.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		175.00000	139,000	20.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		976.00000	1,187,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		188.00000	150,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,050.00000	1,265,000	20.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		162.00000	128,000	20.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.42970	8.17970		23.76	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,193.00000	1,399,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		213.00000	169,000	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,158.00000	1,362,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		228.00000	182,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,229.00000	1,436,000	20.25	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		199.00000	156,000	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		244.00000	195,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,124.00000	1,325,000	20.41	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,376.00000	1,218,000	25.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		456.00000	548,000	25.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		810.00000	964,000	21.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		530.00000	434,000	21.86	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		574.00000	691,000	24.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		994.00000	861,000	24.33	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,456.00000	1,295,000	26.02	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		436.00000	525,000	26.02	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51610	8.26260		23.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,035.00000	1,204,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		472.00000	388,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,012.00000	1,178,000	21.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		499.00000	412,000	21.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,059.00000	1,230,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		446.00000	364,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		645.00000	544,000	22.28	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		908.00000	1,060,000	22.28	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,414.00000	1,265,000	25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		577.00000	681,000	25.47	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.60400	8.34400		24.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,065.00000	1,220,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		671.00000	566,000	22.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,044.00000	1,199,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		700.00000	595,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,084.00000	1,242,000	21.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		640.00000	538,000	21.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,454.00000	1,309,000	25.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		698.00000	813,000	25.24	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,006.00000	1,157,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		762.00000	653,000	22.63	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38890	9.06760		25.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,776.00000	1,977,000	23.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,208.00000	1,088,000	23.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,760.00000	1,958,000	23.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,242.00000	1,119,000	23.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,793.00000	1,997,000	23.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,175.00000	1,058,000	23.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		890.00000	780,000	22.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,958.00000	2,169,000	22.47	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.41290	10.16810		26.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,473.00000	2,631,000	25.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,505.00000	1,418,000	25.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,453.00000	2,614,000	25.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,535.00000	1,451,000	25.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,493.00000	2,648,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,475.00000	1,385,000	24.94	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.14250	7.89740			24.57	81,425.00	10	418.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			90,913.00000	115,151,000	23.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,173.00000	901,000	23.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			86,114.00000	110,305,000	22.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,374.00000	1,055,000	22.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			95,741.00000	120,017,000	23.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,001.00000	767,000	23.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.24300	7.99510			24.01	0.00	0	327.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			65,849.00000	84,765,000	21.20	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			21,339.00000	15,465,000	21.20	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		62,894.00000	81,407,000	21.35		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		23,384.00000	17,107,000	21.35		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		68,913.00000	88,224,000	21.06		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		19,403.00000	13,924,000	21.06		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		0.00000	45,957,000	23.77		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		0.00000	50,257,000	23.77		40,205.60	80	80.00
£ / R On	19/12/2011	Foreign Exchange Future			12.97420	12.67490		19.02		12,792,561.20	986	14,048.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,064.00000	1,347,000	19.30		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		39.00000	23,000	19.30		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,018.00000	1,300,000	19.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		43.00000	26,000	19.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,110.00000	1,396,000	19.59		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		35.00000	22,000	19.59		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		607.00000	845,000	17.49		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		132.00000	71,000	17.49		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,395.00000	1,688,000	21.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		20.00000	14,000	21.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		839.00000	1,113,000	18.48		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		64.00000	39,000	18.48		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		973.00000	1,253,000	18.97		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		48.00000	29,000	18.97		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,181.00000	2,479,000	26.07		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		6.00000	5,000	26.07		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,983.00000	2,280,000	24.89		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	10.70	Put		8.00000	6,000	24.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.12250	12.81880		20.70	23,948,562.50	1,825	3,918.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,483.00000	1,763,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		114.00000	91,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,439.00000	1,718,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		120.00000	96,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,527.00000	1,809,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		108.00000	87,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,399.00000	1,673,000	18.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		130.00000	101,000	18.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,140.00000	1,375,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		221.00000	153,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,891.00000	2,179,000	20.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		72.00000	57,000	20.55	87,552.00	1,536	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,211.00000	1,452,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		192.00000	130,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		890.00000	1,092,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		371.00000	270,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,572.00000	1,854,000	19.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		103.00000	82,000	19.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,984.00000	2,274,000	20.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		65.00000	52,000	20.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,284.00000	1,540,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		165.00000	118,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,798.00000	2,086,000	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		79.00000	64,000	20.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		0.00000	1,300,000	18.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		0.00000	178,000	18.52	136,704.00	768	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.26020	12.95440		21.48	198,903.00	15	2,847.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,437.00000	1,665,000	19.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		333.00000	255,000	19.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,405.00000	1,628,000	19.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		351.00000	268,000	19.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,470.00000	1,703,000	19.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		316.00000	243,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10410	0.10140		22.14	11,971.50	115	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,142.00000	2,411,000	27.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	1,000	27.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,166.00000	1,419,000	21.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		26.00000	9,000	21.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,140.00000	3,410,000	31.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10280		23.11	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,388.00000	1,632,000	21.51	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		108.00000	72,000	21.51	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		744.00000	906,000	23.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		464.00000	346,000	23.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,293.00000	2,568,000	21.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		13.00000	8,000	21.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future			11.13230	11.04370		18.70	19,848,890.90	1,783	23,373.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,252.00000	1,339,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		8.00000	7,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,203.00000	1,290,000	17.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		9.00000	8,000	17.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,302.00000	1,389,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		8.00000	7,000	18.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,058.00000	1,142,000	16.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		14.00000	10,000	16.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,499.00000	1,587,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		5.00000	5,000	19.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,747.00000	1,835,000	21.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		3.00000	3,000	21.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,648.00000	1,736,000	20.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		117.00000	132,000	21.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		823.00000	750,000	21.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,105.00000	1,191,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		11.00000	9,000	17.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		141.00000	160,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		697.00000	628,000	20.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,549.00000	1,636,000	20.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		5.00000	4,000	20.17	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		319.00000	362,000	18.18	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		275.00000	230,000	18.18	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	10.25	Call		830.00000	907,000	16.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		36.00000	25,000	16.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		132.00000	150,000	21.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		738.00000	668,000	21.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		743.00000	818,000	16.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		49.00000	36,000	16.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,011.00000	1,093,000	16.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		17.00000	11,000	16.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,450.00000	1,537,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		6.00000	5,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		242.00000	273,000	18.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		398.00000	341,000	18.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		919.00000	999,000	16.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		25.00000	17,000	16.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		965.00000	1,046,000	16.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		21.00000	14,000	16.48	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		42.00000	30,000	16.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		786.00000	862,000	16.61	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		343.00000	388,000	18.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		249.00000	206,000	18.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		953.00000	878,000	22.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		97.00000	110,000	22.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.27030	11.17710		19.79	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,195.00000	1,274,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		118.00000	104,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,156.00000	1,232,000	18.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		129.00000	112,000	18.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,235.00000	1,317,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		108.00000	97,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,148.00000	2,238,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		21.00000	18,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,079.00000	1,153,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		152.00000	133,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,451.00000	1,536,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		74.00000	66,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,196.00000	2,286,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		19.00000	16,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,364.00000	1,447,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		87.00000	77,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		832.00000	898,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		255.00000	228,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		746.00000	803,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		319.00000	283,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,041.00000	1,115,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		164.00000	145,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		578.00000	623,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		501.00000	453,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		435.00000	468,000	20.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		758.00000	698,000	20.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		669.00000	720,000	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		392.00000	350,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		366.00000	393,000	21.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		939.00000	873,000	21.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		645.00000	695,000	18.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		418.00000	375,000	18.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,677.00000	1,764,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		50.00000	44,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		500.00000	539,000	19.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		623.00000	569,000	19.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.40200	11.30570		20.19	57,010.00	5	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,185.00000	1,255,000	18.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		279.00000	253,000	18.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,152.00000	1,221,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		296.00000	269,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,219.00000	1,289,000	18.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		263.00000	237,000	18.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.53020	11.43160		20.50	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,152.00000	1,218,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		446.00000	413,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,160.00000	1,187,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		504.00000	432,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,183.00000	1,250,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		427.00000	395,000	18.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			405.08000	407.27000			121,524,000.00	30	1.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			410.88700	413.10900			123,266,100.00	30	16.00
AL7T	On	03/05/2012	Index Future			417.07200	419.32800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			369.40300	371.62500			92,350,750.00	25	1,435.00
ALBI	On	02/02/2012	Index Future			374.69900	376.95300			93,674,750.00	25	926.00
ALBI	On	03/05/2012	Index Future			380.34000	382.62700			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.36570	8.32070		18.77	133,851.20	16	12,460.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,672.00000	1,717,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,623.00000	1,668,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,722.00000	1,767,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		841.00000	882,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		20.00000	16,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		1,032.00000	1,074,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		11.00000	8,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.38580	8.33800		19.03	1,677,160.00	200	22,701.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,145.00000	1,186,000	19.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		57.00000	50,000	19.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,102.00000	1,142,000	19.32	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		64.00000	56,000	19.32	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,189.00000	1,231,000	19.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		51.00000	45,000	19.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		1,017.00000	1,056,000	19.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		79.00000	70,000	19.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,416.00000	1,461,000	19.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	25,000	19.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		744.00000	775,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		156.00000	139,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		976.00000	1,013,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		88.00000	77,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,370.00000	1,414,000	19.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	28,000	19.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,145.00000	2,192,000	23.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	6,000	23.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		640.00000	668,000	18.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		202.00000	182,000	18.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.40940	8.35870		19.20	42,047.00	5	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		914.00000	950,000	18.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		205.00000	191,000	18.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		880.00000	915,000	18.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		221.00000	206,000	18.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		950.00000	986,000	18.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		191.00000	177,000	18.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31830	9.30600		17.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,396.00000	2,408,000	16.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		390.00000	390,000	16.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,355.00000	2,368,000	16.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		399.00000	400,000	16.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,436.00000	2,449,000	16.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		380.00000	381,000	16.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.00970	7.91340		17.95	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		678.00000	773,000	17.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		15.00000	13,000	17.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		632.00000	726,000	17.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		19.00000	16,000	17.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		725.00000	820,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		12.00000	10,000	17.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		349.00000	428,000	17.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		86.00000	68,000	17.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,116.00000	1,213,000	20.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	20.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		384.00000	466,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		71.00000	56,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,066.00000	1,163,000	20.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	3,000	20.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		544.00000	635,000	17.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		31.00000	25,000	17.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,017.00000	1,114,000	20.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	4,000	20.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		501.00000	591,000	17.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		38.00000	31,000	17.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.09480	7.99630		17.68	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	7.55	Call		583.00000	668,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		137.00000	123,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		548.00000	632,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		152.00000	137,000	16.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		619.00000	705,000	16.94	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		123.00000	110,000	16.94	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.10050	0.06910			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.11030	0.07150			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.16780	0.21520			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.43210	0.33650			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11290	0.17200			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.19240	0.24310			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10860	0.07250			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.14060	9.07150		23.22	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		798.00000	866,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		27.00000	25,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		755.00000	822,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		34.00000	31,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		843.00000	911,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		22.00000	20,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		631.00000	697,000	20.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		60.00000	56,000	20.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		934.00000	1,007,000	20.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		13.00000	16,000	20.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,179.00000	1,250,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		8.00000	9,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		593.00000	657,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		72.00000	66,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		371.00000	423,000	21.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		200.00000	182,000	21.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		185.00000	216,000	24.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		514.00000	475,000	24.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		261.00000	302,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		340.00000	311,000	23.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		671.00000	737,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		50.00000	46,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,081.00000	1,152,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		10.00000	11,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,327.00000	1,397,000	23.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	23.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		426.00000	482,000	21.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		155.00000	141,000	21.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,426.00000	1,496,000	23.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	23.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		488.00000	546,000	21.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		117.00000	105,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		346.00000	396,000	22.24	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		225.00000	205,000	22.24	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		556.00000	619,000	20.69	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		85.00000	78,000	20.69	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		172.00000	202,000	24.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		551.00000	511,000	24.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		243.00000	283,000	23.50	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		372.00000	342,000	23.50	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.27660	9.20370		23.26	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		817.00000	881,000	21.21	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		213.00000	204,000	21.21	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		785.00000	848,000	21.30	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		231.00000	221,000	21.30	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		850.00000	914,000	21.12	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		196.00000	187,000	21.12	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	03/11/2011	GOVI			370.81300	372.82000			22,248,780.00	6	62.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.00	Call		158,200.00000	138,130,000		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		158,100.00000	138,030,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		158,300.00000	138,230,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			376.13000	378.16500			383,652,600.00	102	102.00
GOVI	On	02/02/2012	GOVI	369.00	Call		91,650.00000	71,300,000		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		91,550.00000	71,200,000		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		91,750.00000	71,400,000		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			381.79100	383.85800			778,853,640.00	204	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		18,580.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	2,090,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		18,480.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	2,190,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		18,680.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	1,990,000		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			160.21600	159.72100			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			162.51300	162.01100			0.00	0	3.00
IGOV	On	03/05/2012	Index Future			164.95900	164.44900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			438.68700	439.09200			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.53000	5.52000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.47000	5.46000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.41000	5.40000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.36000	5.35000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.32000	5.31000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.29000	5.29000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.30000	5.29000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38000	5.36000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.53000	5.51000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.74000	5.71000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.98000	5.95000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.23000	6.22000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			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	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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			361.52400	364.88600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.70700	370.11700			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.10180	1.09860			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		6.00000	9,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		4.00000	1,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		16.00000	19,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.11570	1.11250				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		6.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		4.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		16.00000	19,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	03/11/2011	Bond Future			6.63800	6.58800			4.00	0.00	0	12,896.00
R157 On	03/11/2011	Bond Future	8.25	Call		6,158.00000	5,967,000		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		6,338.00000	6,146,000		4.36	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000		4.36	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.20	Call		5,979.00000	5,788,000		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		264.00000	374,000		4.01	0.00	0	0.00
R157 On	03/11/2011	Bond Future	6.55	Call		118.00000	37,000		4.01	0.00	0	1,200.00
R157 On	03/11/2011	Bond Future	7.00	Put		0.00000	0,000		4.09	0.00	0	0.00
R157 On	03/11/2011	Bond Future	7.00	Call		1,564.00000	1,373,000		4.09	0.00	0	400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.10	Call		1,940.00000	1,749,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		0.00000	0,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,613.00000	3,422,000	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			6.71200	6.65800		3.95	0.00	0	3,684.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,378.00000	6,187,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		17.00000	19,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,542.00000	6,351,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		14.00000	16,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,213.00000	6,024,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		19.00000	23,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		798.00000	711,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,185.00000	1,290,000	3.81	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,540.00000	2,705,000	3.41	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		160.00000	132,000	3.41	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,904.00000	1,766,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		514.00000	568,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,842.00000	1,982,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		373.00000	320,000	3.59	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,381.00000	1,499,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		635.00000	560,000	3.73	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		983.00000	884,000	3.88	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,012.00000	1,105,000	3.88	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,309.00000	2,159,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		392.00000	435,000	4.28	0.00	0	3,960.00

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			6.76700	6.70800		4.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,223.00000	5,048,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		232.00000	253,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,363.00000	5,186,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		214.00000	233,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,085.00000	4,911,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		251.00000	273,000	4.88	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.81300	6.74900		4.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,439.00000	4,284,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		666.00000	708,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,553.00000	4,396,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		632.00000	672,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,327.00000	4,173,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		702.00000	744,000	4.76	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.95100	6.88000		3.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,101.00000	1,992,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,763.00000	1,854,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,193.00000	2,082,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,714.00000	1,803,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,011.00000	1,905,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,814.00000	1,908,000	4.02	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future			8.41800	8.29400		12.00	289,696,362.72	2,382	14,482.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,551.00000	5,361,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	0,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,995.00000	5,805,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,105.00000	4,915,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	0,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,293.00000	3,103,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,946.00000	3,088,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		49.00000	1,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		310.00000	838,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		850.00000	187,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,457.00000	1,317,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		19.00000	69,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,436.00000	6,246,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,918.00000	6,108,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		0.00000	0,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		8.00000	0,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,900.00000	4,082,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		201.00000	12,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,115.00000	2,116,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.49900	8.37100		15.24	291,043,141.60	2,465	19,032.00

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	9.00	Call		7,451.00000	6,571,000	16.64	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,695.00000	2,021,000	16.64	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,784.00000	6,886,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,588.00000	1,896,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,123.00000	6,261,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,810.00000	2,153,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,399.00000	8,307,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,289.00000	992,000	14.28	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,018.00000	18,194,000	13.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		81.00000	52,000	13.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,696.00000	6,481,000	14.76	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,099.00000	1,679,000	14.76	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,605.00000	34,400,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,379.00000	106,174,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.57400	8.44100		14.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,982.00000	7,162,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,936.00000	3,346,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,287.00000	7,451,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,805.00000	3,199,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,681.00000	6,875,000	14.97	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,074.00000	3,497,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64800	8.51000		14.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,170.00000	6,450,000	14.91	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	8.75	Put		5,003.00000	5,536,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,444.00000	6,709,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,833.00000	5,351,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,901.00000	6,196,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,181.00000	5,729,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.74800	8.60600		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,566.00000	6,870,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,286.00000	6,852,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,828.00000	7,119,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,108.00000	6,662,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,307.00000	6,624,000	14.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,469.00000	7,048,000	14.49	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			215.75879	214.81305			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,813.00000	3,759,000		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		2,763.00000	3,709,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,863.00000	3,809,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00

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			218.85208	217.89282			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		0.00000	852,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		107.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		0.00000	802,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		157.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		0.00000	902,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		57.00000	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			242.35994	240.61990			42,412,989.50	175	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		2,120.00000	3,860,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		2,070.00000	3,810,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		2,170.00000	3,910,000		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			240.78052	239.05570			42,136,591.00	175	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		2,056.00000	3,781,000		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		2,006.00000	3,731,000		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		2,106.00000	3,831,000		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			6.23200	6.18700		2.50	0.00	0	2,300.00

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	8.00	Call		5,137.00000	5,005,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,274.00000	5,142,000	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		4,999.00000	4,868,000	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			6.27300	6.22400		3.28	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,298.00000	5,166,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		4.00000	4,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,423.00000	5,292,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	4,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,172.00000	5,041,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	6,000	3.95	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.29100	6.23700		3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,787.00000	3,665,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		126.00000	137,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,894.00000	3,771,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		114.00000	125,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,680.00000	3,559,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		137.00000	150,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.29700	6.23500		3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,176.00000	3,063,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		378.00000	404,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,262.00000	3,148,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		355.00000	381,000	3.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		3,090.00000	2,978,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		401.00000	428,000	3.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.39600	6.32800		2.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,398.00000	1,322,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,051.00000	1,113,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,464.00000	1,386,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,017.00000	1,076,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,332.00000	1,258,000	2.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,086.00000	1,149,000	2.79	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			176.23124	174.35136			5,978,821,048.24	33,926	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		173,851.00000	175,731,000		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		173,801.00000	175,681,000		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		173,901.00000	175,781,000		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			176.07335	174.18788			6,027,166,843.85	34,231	34,086.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,812.00000	927,000		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		2,862.00000	977,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Put		2,762.00000	877,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.41400	7.34900		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,360.00000	5,048,000	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		5,585.00000	5,273,000	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		5,134.00000	4,822,000	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			7.50600	7.43800		7.67	0.00	0	1,961.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,087.00000	5,803,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		242.00000	272,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,279.00000	5,992,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		220.00000	246,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,897.00000	5,615,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		267.00000	299,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,940.00000	3,163,000	7.02	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		657.00000	566,000	7.02	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,205.00000	2,390,000	7.31	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,099.00000	971,000	7.31	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,429.00000	1,279,000	7.49	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,836.00000	2,000,000	7.49	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,167.00000	2,940,000	8.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		836.00000	922,000	8.23	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.58600	7.51400		7.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,069.00000	5,811,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		770.00000	830,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,232.00000	5,971,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		725.00000	783,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,907.00000	5,652,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		815.00000	879,000	9.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.66400	7.58800		7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,506.00000	5,280,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,726.00000	1,822,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,641.00000	5,412,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,659.00000	1,752,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,351.00000	5,128,000	9.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,774.00000	1,873,000	9.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.80000	7.71900		7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,073.00000	2,901,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,948.00000	3,102,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,198.00000	3,023,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,871.00000	3,023,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,950.00000	2,782,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,027.00000	3,185,000	7.23	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			7.69900	7.61900		7.50	71,281,972.50	681	697.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		5,978.00000	5,540,000	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		6,232.00000	5,794,000	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		5,723.00000	5,285,000	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			7.78800	7.70500		9.46	72,523,624.50	710	2,792.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,906.00000	6,512,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		311.00000	357,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,121.00000	6,724,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		282.00000	325,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,692.00000	6,302,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		342.00000	391,000	10.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.87100	7.78300		9.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,002.00000	5,661,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,185.00000	1,294,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,179.00000	5,833,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,121.00000	1,225,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,815.00000	5,478,000	10.33	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,240.00000	1,353,000	10.33	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.95200	7.86000		9.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,452.00000	5,154,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,338.00000	2,495,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,624.00000	5,322,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,272.00000	2,425,000	10.69	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	02/08/2012	Bond Future	8.45	Call		5,281.00000	4,988,000	10.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,406.00000	2,568,000	10.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.07800	7.98200		9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,863.00000	3,623,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,777.00000	3,994,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,008.00000	3,764,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,684.00000	3,897,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,720.00000	3,486,000	9.20	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,873.00000	4,096,000	9.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.96500	5.91500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,702.00000	3,599,000	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		3,800.00000	3,697,000	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		3,603.00000	3,500,000	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			5.98500	5.92800		2.04	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,721.00000	3,616,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	1,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,808.00000	3,703,000	2.47	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	02/02/2012	Bond Future	8.05	Put		1.00000	0,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,633.00000	3,528,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.47	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.97200	5.90600		1.78	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,566.00000	2,466,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		39.00000	45,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,640.00000	2,539,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		35.00000	40,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,493.00000	2,393,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		44.00000	50,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.92400	5.84500		1.69	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,054.00000	1,961,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		138.00000	154,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,111.00000	2,017,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		127.00000	142,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,997.00000	1,904,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		148.00000	164,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.00500	5.91000		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		657.00000	600,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		554.00000	606,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		693.00000	634,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		532.00000	582,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		620.00000	565,000	1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		574.00000	628,000	1.43	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			7.91400	7.82900		8.75	510,694,024.96	5,194	8,016.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,189.00000	4,695,000	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		5,460.00000	4,966,000	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		4,916.00000	4,422,000	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		150.00000	298,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		563.00000	217,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,852.00000	1,359,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		2.00000	4,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,980.00000	2,485,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		1.00000	0,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,148.00000	3,642,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		0.00000	0,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		597.00000	975,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		135.00000	19,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		81.00000	165,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		783.00000	373,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,259.00000	2,765,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		0.00000	0,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.00100	7.91300		10.34	515,095,571.20	5,360	6,150.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,362.00000	5,933,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		438.00000	506,000	11.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,584.00000	6,150,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		399.00000	462,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,133.00000	5,708,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		471.00000	544,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,921.00000	4,297,000	9.32	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		661.00000	539,000	9.32	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,775.00000	3,081,000	9.79	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,269.00000	1,077,000	9.79	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,806.00000	1,566,000	10.11	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,164.00000	2,422,000	10.11	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,156.00000	3,787,000	11.16	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		898.00000	1,027,000	11.16	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.08400	7.99300		10.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,568.00000	5,210,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,506.00000	1,648,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,764.00000	5,400,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,441.00000	1,577,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,376.00000	5,023,000	11.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,575.00000	1,722,000	11.40	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.16700	8.07100		10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,909.00000	5,569,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,357.00000	2,530,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,094.00000	5,749,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,287.00000	2,455,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,726.00000	5,390,000	11.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		2,430.00000	2,607,000	11.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.28400	8.18400		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,248.00000	3,971,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,906.00000	4,146,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,406.00000	4,124,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,806.00000	4,042,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,093.00000	3,822,000	10.43	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,010.00000	4,256,000	10.43	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			7.97800	7.87900		9.75	0.00	0	1,996.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,238.00000	4,623,000	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		5,527.00000	4,912,000	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
R208	On	03/11/2011	Bond Future	8.70	Call		4,948.00000	4,333,000	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		156.00000	365,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		598.00000	192,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2.00000	5,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,978.00000	1,366,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,180.00000	2,565,000	10.09	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	8.40	Put		0.00000	0,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,102.00000	5,487,000	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			8.06000	7.95600		10.81	0.00	0	6,647.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,539.00000	5,997,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		445.00000	535,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,776.00000	6,227,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		404.00000	486,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,295.00000	5,759,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		481.00000	576,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,896.00000	4,366,000	9.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		746.00000	585,000	9.88	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,878.00000	3,271,000	10.31	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,301.00000	1,063,000	10.31	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,876.00000	1,576,000	10.64	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,218.00000	2,549,000	10.64	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,412.00000	3,942,000	11.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		880.00000	1,041,000	11.77	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.13400	8.02700		11.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,850.00000	6,368,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,282.00000	1,435,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,052.00000	6,563,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,210.00000	1,355,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,633.00000	6,157,000	13.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,341.00000	1,499,000	13.08	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			8.20800	8.09600		11.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,167.00000	5,738,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,464.00000	2,683,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,365.00000	5,930,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,386.00000	2,599,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,971.00000	5,548,000	12.57	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,544.00000	2,769,000	12.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.31600	8.20000		11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,362.00000	4,016,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,080.00000	4,387,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,532.00000	4,179,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,969.00000	4,269,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,196.00000	3,857,000	11.41	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,196.00000	4,510,000	11.41	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			8.88800	8.73900		16.50	0.00	0	1,624.00
R209	On	03/11/2011	Bond Future	8.75	Call		505.00000	56,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		417.00000	1,144,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		742.00000	124,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		257.00000	815,000	16.81	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	Call		320.00000	22,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		633.00000	1,511,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.96100	8.80700		20.76	0.00	0	1,374.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,885.00000	3,189,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,386.00000	2,890,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,101.00000	3,381,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,222.00000	2,702,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,675.00000	3,003,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,560.00000	3,088,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02800	8.87000		20.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,738.00000	4,066,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,735.00000	4,279,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,934.00000	4,245,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,552.00000	4,078,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,545.00000	3,891,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,925.00000	4,487,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.09500	8.93200		19.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,461.00000	5,723,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,075.00000	4,575,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,659.00000	5,908,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,909.00000	4,397,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,266.00000	5,541,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,247.00000	4,760,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.18100	9.01400		20.31	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,850.00000	5,192,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		5,956.00000	6,548,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,026.00000	5,355,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,754.00000	6,333,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,678.00000	5,032,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,166.00000	6,770,000	20.00	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			131.14889	129.87639			22,295,311.30	170	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	149,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		1,124.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	99,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		1,174.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	199,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		1,074.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future			133.02926	131.73842			22,614,974.20	170	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		738.00000	2,029,000		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		688.00000	1,979,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00

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	Call		788.00000	2,079,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			114.25811	113.69809			54,843,892.80	480	49.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,448.00000	113,008,000		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		112,398.00000	112,958,000		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		112,498.00000	113,058,000		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			114.55811	113.99045			54,987,892.80	480	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,490.00000	4,058,000		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		3,440.00000	4,008,000		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		3,540.00000	4,108,000		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			109.75756	109.26937			292,723,412.52	2,667	772.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,769.00000	107,258,000		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		106,719.00000	107,208,000		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		106,819.00000	107,308,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.86239	109.36770			293,002,994.13	2,667	2,667.00
R212	On	02/02/2012	Bond Future	108.50	Call		868.00000	1,362,000		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		818.00000	1,312,000		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		918.00000	1,412,000		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			8.86800	8.73400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		130.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	948,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		534.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	544,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		277.00000	1,355,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95100	8.81200		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,111.00000	3,473,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,627.00000	3,090,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,344.00000	3,686,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,473.00000	2,915,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,884.00000	3,266,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,791.00000	3,274,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02300	8.88100		18.21	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	Call		6,039.00000	5,354,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,202.00000	3,627,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,275.00000	5,575,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,065.00000	3,475,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,807.00000	5,136,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,346.00000	3,784,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.09400	8.94800		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,562.00000	5,896,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,260.00000	4,719,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,786.00000	6,109,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,113.00000	4,561,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,339.00000	5,687,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,412.00000	4,885,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.19000	9.03900		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,914.00000	5,318,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,213.00000	6,761,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,118.00000	5,511,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,034.00000	6,571,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,707.00000	5,124,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,393.00000	6,954,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution				100.00000	100.00000			0.00	0	0.00
RAIN	On 19/12/2011	Foreign Exchange Future				16,344.55000	16,019.33000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.28100	1.24280		25.06	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,459.00000	1,828,000	24.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		31.00000	18,000	24.24	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,003.00000	1,355,000	22.74	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		75.00000	45,000	22.74	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,940.00000	2,316,000	25.75	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		12.00000	6,000	25.75	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29740	1.25930		24.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,000.00000	1,290,000	22.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		407.00000	316,000	22.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		755.00000	990,000	23.25	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		662.00000	516,000	23.25	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,323.00000	1,648,000	22.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		230.00000	174,000	22.22	0.00	0	0.00

Total for Derivatives :										16,662,224,931.72	150,739	1,274,273.00
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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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,083,700,000,000.00		10,837,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			14,800,000,000.00	148,000	338,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	230,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			5,000,000,000.00	50,000	50,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			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			22,900,000,000.00	229,000	1,025,000.00
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			3,800,000,000.00	38,000	168,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			69,500,000,000.00	695,000	10,349,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			42,000,000,000.00	420,000	7,621,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	21,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 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
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			21,400,000,000.00	214,000	2,778,000.00
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			31,700,000,000.00	317,000	14,476,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	299,815.00
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			16,700,000,000.00	167,000	164,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	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
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	100.00000			12,346,200,000.00	123,462	61,731.00
BAYC10	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP510	On	18/11/2011	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
BCP52L	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	30,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		13,600,000,000.00	136,000,000.00	136,000,000	68,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		71,100,000,000.00	711,000.00	711,000	3,956,000.00
BID02	On	14/07/2012			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
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	60,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			37,600,000,000.00	376,000	280,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	23,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			34,500,000,000.00	345,000	255,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	33,000,000.00
CGR6	On	18/02/2013	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
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	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
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			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
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			48,900,000,000.00	489,000	2,882,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
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		1,800,000,000,000.00	18,000,000	18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		34,693,600,000,000.00	346,936,000	346,936,000	110,232,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,072,600,000,000.00	460,726,000	460,726,000	125,012,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	14,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			32,400,000,000.00	324,000	54,281,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,805,209,500,000.00	411,374,000	320,537,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,608,350,000,000.00	260,835,000	406,048,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			87,119,300,000.00	11,098,000	246,630,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,261,600,000,000.00	434,880,000	266,700,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			1,042,500,000,000.00	10,425,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	380,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			12,900,000,000.00	129,000	3,881,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			9,400,000,000.00	94,000	188,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			29,700,000,000.00	297,000	297,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA29 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	280,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	2,625,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		4,322,100,000,000.00		43,221,000	25,975,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		2,421,100,000,000.00		24,211,000	17,204,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	550,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			22,500,000,000.00	225,000	122,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			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
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		25,500,000,000,000.00	255,000,000	255,000,000.00	
IND208	On	21/02/2012			100.00000	100.00000		54,000,000,000,000.00	540,000,000	365,000,000.00	
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IND216	On	17/04/2012			100.00000	100.00000				0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000				0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000				0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000				0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000				0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000				0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000				0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000				0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000				0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000				0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000				0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000				0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000				0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000				0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000				0.00	0	46,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,400,000,000.00	124,000	147,000.00
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			11,361,400,000,000.00	113,614,000	29,672,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			31,600,000,000.00	316,000	316,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	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
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	4,700,000.00
MAQ00	On	09/11/2011	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
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	290,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			27,960,000,000,000.00	279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		18,900,000,000.00		189,000	16,157,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		134,300,000,000.00		1,343,000	3,762,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	1,590,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		37,000,000,000.00		370,000	5,418,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	7,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		107,500,000,000.00		1,075,000	4,415,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		22,600,000,000.00		226,000	6,291,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		107,900,000,000.00		1,079,000	10,620,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	560,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	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
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			33,600,000,000.00	336,000	4,654,000.00
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			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,008,700,000,000.00		60,087,000	30,317,000.00
NRA01	On	30/04/2014			100.00000	100.00000		12,000,000,000,000.00		120,000,000	110,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,232,800,000,000.00		22,328,000	11,051,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,360,000,000,000.00		13,600,000	30,800,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		9,263,900,000,000.00		92,639,000	27,442,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			208,400,000,000.00	2,084,000	1,042,000.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.63500	6.58500			225,533,410,085,000.00	33,991,471,000	16,276,319,698.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.41500	8.29000			126,008,675,595,000.00	14,974,293,000	9,508,656,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.14000			150,653,826,400.00	1,076,098,760	1,297,723,000.00
R197	On	07/12/2023	Spot Bond			2.50000	2.53000			1,396,487,897,500.00	558,595,159	334,669,000.00
R201	On	21/12/2014	Spot Bond			6.23000	6.18500			34,673,015,160,000.00	5,565,492,000	2,172,736,000.00
R202	On	07/12/2033	Spot Bond			2.66000	2.70000			4,019,999,533,200.00	1,511,278,020	1,391,817,573.00
R203	On	15/09/2017	Spot Bond			7.41000	7.34500			130,066,618,500,000.00	17,552,850,000	7,876,713,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.69500	7.61500			68,528,107,215,000.00	8,905,537,000	4,194,123,411.00
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			5.96500	5.91500			91,192,263,850,000.00	15,287,890,000	5,604,353,000.00
R207	On	15/01/2020	Spot Bond			7.91000	7.82500			129,725,055,194,000.00	16,400,133,400	5,442,147,000.00
R208	On	31/03/2021	Spot Bond			7.97500	7.87500			144,991,138,325,000.00	18,180,707,000	6,944,647,000.00
R209	On	31/03/2036	Spot Bond			8.88500	8.73500			177,742,585,805,000.00	20,004,793,000	10,586,151,000.00
R210	On	31/03/2028	Spot Bond			2.69000	2.73000			373,427,674,930.00	138,820,697	726,587,546.00
R211	On	31/01/2017	Spot Bond			1.29000	1.30000			1,848,897,804,480.00	1,433,254,112	908,106,535.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			2,567,883,228,120.00	1,019,001,281	338,619,431.00
R213	On	28/02/2031	Spot Bond			8.86500	8.73000			52,810,241,130,000.00	5,957,162,000	1,852,260,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			41,001,636,000,000.00	6,307,944,000	2,172,699,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	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
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	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
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	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
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	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
SA059L	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	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			1,500,000,000,000.00	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			19,900,000,000.00	199,000	17,797,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			93,200,000,000.00	932,000	2,685,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			12,900,000,000.00	129,000	3,870,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			833,750,000.00	145,000	405,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			32,100,000.00	321,000	321,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			25,100,000,000.00	251,000	321,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			38,700,000,000.00	387,000	2,131,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			2,001,800,000,000.00	20,018,000	3,258,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	110,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			15,100,000,000.00	151,000	122,000.00
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			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN855	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	266,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			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
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		632,100,000,000.00	6,321,000	6,321,000	4,046,000.00
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		201,500,700,000,000.00	2,015,007,000	2,015,007,000	1,007,067,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,312,600,000,000.00	783,126,000	783,126,000	284,546,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		29,600,000,000,000.00	296,000,000	296,000,000	87,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,800,000,000,000.00	538,000,000	538,000,000	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,306,000,000,000.00	33,060,000	33,060,000	16,096,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	50,000,000.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		7,600,000,000,000.00		76,000,000	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		6,000,000,000,000.00		60,000,000	15,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,083,500,000,000.00	100,835,000	100,835,000	51,285,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		12,000,000,000,000.00	120,000,000	120,000,000	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	116,000,000	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,982,967,055,573,630.00	177,389,390,891	84,746,012,520.00
Grand Total:							1,982,983,717,798,560.00	177,389,541,630	84,747,286,793.00