



Daily MTM Report

Daily summary for: 04/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.35720	8.31240		27.63	303,884,506.40	36,362	305,558.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,006.00000	1,053,000	23.30	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		44.00000	46,000	23.30	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		963.00000	1,010,000	23.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		51.00000	53,000	23.28	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,051.00000	1,097,000	23.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		39.00000	40,000	23.31	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		7.00000	7,000	23.45	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,569.00000	1,614,000	23.45	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		234.00000	228,000	25.52	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		546.00000	585,000	25.52	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		16.00000	17,000	23.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,328.00000	1,374,000	23.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		34.00000	35,000	23.32	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,096.00000	1,142,000	23.32	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,164.00000	2,209,000	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		2.00000	2,000	27.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		67.00000	68,000	23.26	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		879.00000	925,000	23.26	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,866.00000	1,911,000	25.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		4.00000	4,000	25.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,915.00000	1,960,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	3,000	25.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,065.00000	2,110,000	26.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		3.00000	3,000	26.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		520.00000	558,000	25.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		258.00000	251,000	25.82	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,364.00000	2,409,000	28.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	2,000	28.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		920.00000	967,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		58.00000	60,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,618.00000	1,663,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		6.00000	6,000	23.46	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,520.00000	1,565,000	23.44	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		8.00000	8,000	23.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		601.00000	642,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		189.00000	185,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		730.00000	774,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		118.00000	117,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,472.00000	1,517,000	23.42	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		10.00000	10,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,015.00000	2,060,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		3.00000	3,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,965.00000	2,010,000	25.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		3.00000	3,000	25.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,314.00000	2,359,000	28.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	28.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		663.00000	706,000	24.57	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		151.00000	149,000	24.57	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		803.00000	847,000	23.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		91.00000	90,000	23.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,717.00000	1,762,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	24.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,463.00000	2,508,000	29.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		631.00000	674,000	24.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		169.00000	167,000	24.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		29.00000	30,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,141.00000	1,187,000	23.33	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,766.00000	1,811,000	24.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		4.00000	4,000	24.50	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		390.00000	424,000	27.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		428.00000	417,000	27.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		451.00000	486,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		339.00000	329,000	26.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,214.00000	2,259,000	27.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	2,000	27.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,187.00000	1,233,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		25.00000	26,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,424.00000	1,469,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		12.00000	12,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,234.00000	1,280,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		22.00000	23,000	23.36	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,667.00000	1,712,000	23.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	5,000	23.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,114.00000	2,159,000	26.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	2,000	26.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		410.00000	443,000	27.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		398.00000	386,000	27.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,816.00000	1,861,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	4,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,376.00000	1,421,000	23.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		14.00000	14,000	23.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		766.00000	810,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		104.00000	103,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		372.00000	404,000	27.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		460.00000	447,000	27.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		430.00000	464,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		368.00000	357,000	27.03	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		696.00000	739,000	24.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		134.00000	132,000	24.35	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		1,281.00000	1,326,000	23.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		19.00000	19,000	23.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		496.00000	533,000	26.13	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		284.00000	276,000	26.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,264.00000	2,309,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	2,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		572.00000	612,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		210.00000	205,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		840.00000	885,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		78.00000	78,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		473.00000	509,000	26.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		311.00000	302,000	26.43	241,600.00	800	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		268.00000	293,000	29.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		706.00000	686,000	29.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		744.00000	723,000	30.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		256.00000	280,000	30.05	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		51.00000	57,000	40.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,689.00000	2,650,000	40.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,605.00000	3,563,000	40.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		17.00000	20,000	40.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		0.00000	614,000	29.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		0.00000	321,000	29.25	256,800.00	800	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.45330	8.40800		26.20	79,756,885.50	9,435	47,253.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,437.00000	1,482,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		65.00000	65,000	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,394.00000	1,439,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		72.00000	72,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,481.00000	1,526,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		59.00000	59,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,469.00000	1,513,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		61.00000	60,000	22.46	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,339.00000	1,384,000	22.48	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		81.00000	81,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,256.00000	1,301,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		98.00000	98,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,648.00000	1,692,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		40.00000	39,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,297.00000	1,342,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		89.00000	89,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,694.00000	1,738,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		36.00000	35,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,020.00000	1,065,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		162.00000	162,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		778.00000	817,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		320.00000	314,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,135.00000	1,180,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		127.00000	127,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		623.00000	655,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		515.00000	502,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,740.00000	1,785,000	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		32.00000	32,000	22.58	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		604.00000	635,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		546.00000	532,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,602.00000	1,647,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	44,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		752.00000	790,000	24.04	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		344.00000	337,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,382.00000	1,427,000	22.47	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		74.00000	74,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,787.00000	1,833,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		29.00000	30,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,096.00000	1,141,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		138.00000	138,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		662.00000	696,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		454.00000	443,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		833.00000	873,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		275.00000	270,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,425.00000	1,470,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		67.00000	67,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,835.00000	1,880,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		27.00000	27,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		862.00000	902,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		254.00000	249,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		728.00000	764,000	24.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		370.00000	361,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		805.00000	844,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		297.00000	291,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		683.00000	718,000	24.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		425.00000	415,000	24.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,175.00000	1,220,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		117.00000	117,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,215.00000	1,260,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		107.00000	107,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,557.00000	1,602,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		49.00000	49,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		922.00000	963,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		214.00000	210,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		705.00000	741,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		397.00000	388,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,058.00000	1,103,000	22.53	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		150.00000	150,000	22.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,027.00000	2,072,000	23.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		19.00000	19,000	23.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,270.00000	2,315,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		12.00000	12,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		987.00000	1,028,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		179.00000	175,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		642.00000	675,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		484.00000	472,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,221.00000	2,266,000	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	13,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,513.00000	1,557,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		55.00000	54,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		891.00000	932,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		233.00000	229,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		586.00000	616,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		578.00000	563,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,979.00000	2,024,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		21.00000	21,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		954.00000	995,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		196.00000	192,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,883.00000	1,928,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		25.00000	25,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,930.00000	1,976,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		22.00000	23,000	23.20	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,075.00000	2,121,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		17.00000	18,000	23.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,319.00000	2,364,000	24.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		11.00000	11,000	24.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		568.00000	598,000	26.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		610.00000	595,000	26.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		550.00000	580,000	26.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		642.00000	627,000	26.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		457.00000	482,000	27.57	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		849.00000	829,000	27.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.54200	8.49830		25.76	1,622,980.00	190	22,638.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,395.00000	1,437,000	21.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		147.00000	145,000	21.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,357.00000	1,399,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		159.00000	157,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,434.00000	1,475,000	21.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		136.00000	133,000	21.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.63050	8.58950		25.54	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,566.00000	1,604,000	21.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		177.00000	174,000	21.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,530.00000	1,567,000	21.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		191.00000	187,000	21.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,604.00000	1,642,000	21.22	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		165.00000	162,000	21.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		205.00000	201,000	21.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,494.00000	1,531,000	21.47	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,199.00000	1,179,000	26.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		688.00000	709,000	26.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,122.00000	1,152,000	22.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		433.00000	422,000	22.68	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		0.00000	865,000	25.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		0.00000	835,000	25.35	1,670,000.00	2,000	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		0.00000	1,252,000	27.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		0.00000	682,000	27.09	1,364,000.00	2,000	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.72850	8.68860		28.22	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	14/12/2012	Foreign Exchange Future	7.70	Call		1,381.00000	1,414,000	22.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		392.00000	386,000	22.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,352.00000	1,384,000	22.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		413.00000	406,000	22.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,411.00000	1,444,000	22.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		372.00000	366,000	22.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		538.00000	528,000	23.15	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,227.00000	1,256,000	23.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,245.00000	1,229,000	26.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		834.00000	857,000	26.63	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.83750	8.79740		25.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,404.00000	1,439,000	23.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		557.00000	552,000	23.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,383.00000	1,417,000	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		586.00000	580,000	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,427.00000	1,465,000	22.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		530.00000	528,000	22.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,287.00000	1,276,000	26.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		984.00000	1,013,000	26.51	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,341.00000	1,376,000	23.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		644.00000	639,000	23.71	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.77920	9.73400		27.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,313.00000	2,350,000	25.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,079.00000	1,071,000	25.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,296.00000	2,333,000	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,112.00000	1,104,000	25.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,330.00000	2,368,000	25.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,046.00000	1,039,000	25.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		768.00000	766,000	23.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,502.00000	2,545,000	23.76	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59450	10.54930		28.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,870.00000	2,904,000	26.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,521.00000	1,510,000	26.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,851.00000	2,885,000	26.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,552.00000	1,541,000	26.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,888.00000	2,924,000	26.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,489.00000	1,480,000	26.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.35720	8.31240		27.63	384,431.20	46	535.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			132,820.00000	137,360,000	23.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,580.00000	1,640,000	23.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			128,090.00000	132,643,000	23.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,850.00000	1,923,000	23.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			137,583.00000	142,111,000	23.40	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,343.00000	1,391,000	23.40	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.45330	8.40800		26.20	0.00	0	7.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			102,015.00000	106,519,000	22.54	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			16,215.00000	16,189,000	22.54	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			98,656.00000	102,832,000	22.55	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			17,856.00000	17,502,000	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		105,777.00000	110,278,000	22.53		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		14,977.00000	14,948,000	22.53		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.87220	12.86290		24.80	18,677,562.20		1,451	17,338.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,289.00000	1,318,000	21.45		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		76.00000	96,000	21.45		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,248.00000	1,278,000	21.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		85.00000	106,000	21.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,331.00000	1,359,000	21.34		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		68.00000	87,000	21.34		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		881.00000	920,000	22.60		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		218.00000	248,000	22.60		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,607.00000	1,628,000	22.03		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		44.00000	56,000	22.03		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,092.00000	1,126,000	21.97		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		129.00000	154,000	21.97		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,208.00000	1,239,000	21.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		95.00000	117,000	21.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,378.00000	2,390,000	24.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		15.00000	18,000	24.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,183.00000	2,196,000	23.94		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		20.00000	24,000	23.94		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			13.01170	13.00090		23.95	14,742,256.10		1,133	6,564.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,707.00000	1,730,000	20.74		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		156.00000	168,000	20.74		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,667.00000	1,691,000	20.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		166.00000	179,000	20.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,747.00000	1,769,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		146.00000	157,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,628.00000	1,653,000	20.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		177.00000	191,000	20.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,374.00000	1,404,000	21.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		273.00000	292,000	21.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,085.00000	2,101,000	20.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		84.00000	89,000	20.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,442.00000	1,471,000	21.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		241.00000	259,000	21.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,128.00000	1,162,000	22.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		427.00000	450,000	22.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,788.00000	1,809,000	20.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		137.00000	147,000	20.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,173.00000	2,188,000	20.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		72.00000	76,000	20.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,512.00000	1,540,000	20.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		211.00000	228,000	20.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,998.00000	2,015,000	20.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		97.00000	103,000	20.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.14090	13.13150		24.11	65,704.50	5	2,637.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,675.00000	1,682,000	21.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		394.00000	391,000	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,644.00000	1,651,000	21.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		413.00000	410,000	21.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,708.00000	1,715,000	21.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		377.00000	374,000	21.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10910	0.10860		26.07	66,769.20	612	5,890.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,863.00000	2,913,000	28.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	3,000	28.14	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,878.00000	1,930,000	24.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		18.00000	20,000	24.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,861.00000	3,911,000	33.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	33.79	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11050	0.11000		27.99	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,071.00000	2,123,000	23.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		71.00000	73,000	23.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,302.00000	1,352,000	24.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		302.00000	302,000	24.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,010.00000	3,061,000	23.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		10.00000	11,000	23.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.09090	11.03890		24.05	5,689,631.70	513	27,567.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,287.00000	1,340,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		48.00000	49,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,242.00000	1,294,000	21.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		53.00000	53,000	21.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,333.00000	1,386,000	21.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		44.00000	45,000	21.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,110.00000	1,160,000	20.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		71.00000	69,000	20.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,520.00000	1,572,000	22.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		31.00000	31,000	22.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,758.00000	1,810,000	22.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		19.00000	19,000	22.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,662.00000	1,714,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		23.00000	23,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		260.00000	283,000	26.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		971.00000	942,000	26.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,152.00000	1,205,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		63.00000	64,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		293.00000	319,000	25.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		854.00000	828,000	25.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,567.00000	1,619,000	22.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		28.00000	28,000	22.16	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		486.00000	523,000	23.67	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		447.00000	432,000	23.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		915.00000	963,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		126.00000	122,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		281.00000	306,000	26.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		892.00000	865,000	26.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		843.00000	891,000	21.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		154.00000	150,000	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,069.00000	1,119,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		80.00000	78,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,473.00000	1,525,000	21.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		34.00000	34,000	21.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		410.00000	443,000	24.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		571.00000	552,000	24.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		990.00000	1,040,000	21.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		101.00000	99,000	21.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,029.00000	1,079,000	20.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		90.00000	88,000	20.99	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		140.00000	135,000	21.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		879.00000	926,000	21.44	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		508.00000	545,000	23.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		419.00000	404,000	23.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,091.00000	1,060,000	27.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		230.00000	251,000	27.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.22130	11.16670		22.98	10,626,571.10	947	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,256.00000	1,307,000	20.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		189.00000	186,000	20.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,221.00000	1,272,000	20.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		204.00000	201,000	20.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,292.00000	1,346,000	20.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		175.00000	175,000	20.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,154.00000	2,212,000	20.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		37.00000	41,000	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,153.00000	1,202,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		236.00000	231,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,492.00000	1,548,000	20.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		125.00000	127,000	20.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,201.00000	2,258,000	21.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		34.00000	37,000	21.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,410.00000	1,466,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		143.00000	145,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		937.00000	982,000	21.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		370.00000	361,000	21.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		861.00000	902,000	21.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		444.00000	431,000	21.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,120.00000	1,169,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		253.00000	248,000	20.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		709.00000	744,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		642.00000	623,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		568.00000	598,000	23.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		901.00000	877,000	23.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		792.00000	830,000	22.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		525.00000	509,000	22.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		496.00000	523,000	24.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,079.00000	1,052,000	24.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		770.00000	808,000	22.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		553.00000	537,000	22.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,703.00000	1,760,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		86.00000	89,000	20.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		634.00000	667,000	23.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		767.00000	746,000	23.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.34310	11.28910		22.56	0.00	0	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,258.00000	1,301,000	20.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		369.00000	358,000	20.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,229.00000	1,271,000	20.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		390.00000	378,000	20.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,287.00000	1,331,000	20.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		348.00000	338,000	20.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.46540	11.41280		22.44	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,250.00000	1,284,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		563.00000	544,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,221.00000	1,254,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		584.00000	564,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,280.00000	1,314,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		543.00000	524,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			396.71800	396.26300			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			402.41200	401.95100			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			363.51000	363.19400			0.00	0	1,653.00
ALBI	On	02/02/2012	Index Future			368.72700	368.40700			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.29090	8.24680		29.44	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,547.00000	1,591,000	32.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	32.70	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,497.00000	1,541,000	32.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	32.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,597.00000	1,641,000	33.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	33.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		1.00000	1,000	29.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,248.00000	1,292,000	29.26	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		5.00000	4,000	24.67	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		852.00000	895,000	24.67	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		595.00000	557,000	33.61	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		92.00000	98,000	33.61	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		397.00000	364,000	31.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		144.00000	155,000	31.28	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		813.00000	773,000	36.04	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		60.00000	64,000	36.04	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.28580	8.24180		30.20	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		521.00000	559,000	25.99	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		29.00000	23,000	25.99	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		480.00000	516,000	26.20	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		38.00000	30,000	26.20	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		564.00000	603,000	25.77	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		22.00000	17,000	25.77	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.83100	7.91600		22.44	0.00	0	10,759.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,282.00000	1,200,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		16.00000	19,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,235.00000	1,154,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		19.00000	23,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,329.00000	1,247,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		13.00000	16,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		550.00000	500,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		134.00000	169,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		698.00000	639,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		82.00000	108,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.85160	7.93440		21.85	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		850.00000	803,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		166.00000	201,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		815.00000	769,000	21.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		181.00000	217,000	21.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		887.00000	838,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		153.00000	186,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		745.00000	704,000	21.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		211.00000	252,000	21.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,083.00000	1,025,000	21.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		99.00000	123,000	21.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		536.00000	510,000	21.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		352.00000	408,000	21.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		712.00000	672,000	21.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		228.00000	270,000	21.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,042.00000	986,000	21.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		108.00000	134,000	21.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,756.00000	1,680,000	22.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		22.00000	28,000	22.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.87590	7.95670		21.63	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		698.00000	675,000	21.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		391.00000	449,000	21.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		671.00000	651,000	21.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		414.00000	475,000	21.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		725.00000	701,000	21.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		368.00000	425,000	21.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.81650	8.84760		13.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,849.00000	1,819,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		301.00000	303,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,810.00000	1,781,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	315,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,887.00000	1,857,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		289.00000	291,000	13.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.85530	7.91340		20.24	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		714.00000	672,000	19.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		51.00000	67,000	19.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		673.00000	632,000	19.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		60.00000	77,000	19.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		756.00000	713,000	19.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		43.00000	58,000	19.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		420.00000	394,000	19.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		157.00000	189,000	19.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,127.00000	1,073,000	20.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		14.00000	18,000	20.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		451.00000	424,000	19.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		138.00000	169,000	19.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,079.00000	1,026,000	20.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		16.00000	21,000	20.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		593.00000	556,000	19.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		80.00000	101,000	19.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,031.00000	979,000	20.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		18.00000	24,000	20.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		555.00000	520,000	19.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		92.00000	115,000	19.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.93760	7.99510		19.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		641.00000	608,000	18.39	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		196.00000	220,000	18.39	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		608.00000	579,000	18.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		213.00000	241,000	18.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		674.00000	641,000	18.39	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		179.00000	203,000	18.39	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08310	0.08380			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.12010	0.11890			0.00	0	18,519.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.10800	0.11360			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.56790	0.54610			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08100	0.09020			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.12500	0.13150			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.09700	9.09480		27.13	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		885.00000	899,000	23.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		90.00000	102,000	23.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		847.00000	862,000	23.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		102.00000	115,000	23.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		924.00000	937,000	23.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		79.00000	90,000	23.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		740.00000	757,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		145.00000	160,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,007.00000	1,019,000	23.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		62.00000	72,000	23.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,232.00000	1,239,000	23.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		37.00000	42,000	23.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		706.00000	724,000	24.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		161.00000	177,000	24.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		510.00000	532,000	26.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		315.00000	335,000	26.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		323.00000	345,000	28.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		628.00000	648,000	28.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		405.00000	428,000	27.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		460.00000	481,000	27.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		774.00000	791,000	24.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		129.00000	144,000	24.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,141.00000	1,149,000	23.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		46.00000	52,000	23.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,371.00000	1,377,000	24.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	30,000	24.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		559.00000	581,000	25.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		264.00000	284,000	25.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,466.00000	1,470,000	24.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		21.00000	23,000	24.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		613.00000	634,000	25.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		218.00000	237,000	25.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		487.00000	510,000	26.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		342.00000	363,000	26.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		673.00000	693,000	24.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		178.00000	196,000	24.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		308.00000	331,000	28.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		663.00000	684,000	28.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		387.00000	410,000	27.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		492.00000	513,000	27.63	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.22480	9.22100		25.86	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		911.00000	932,000	23.53	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		290.00000	307,000	23.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		882.00000	903,000	23.68	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		311.00000	328,000	23.68	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		941.00000	961,000	23.39	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		270.00000	286,000	23.39	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				364.76400	364.43600			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		74,360.00000	77,640,000		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		74,260.00000	77,540,000		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		74,460.00000	77,740,000		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				369.99900	369.66700			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		6,670.00000	9,990,000		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		6,570.00000	9,890,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Call		6,770.00000	10,090,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.40400	160.39800			0.00	0	85.00
IGOV	On	02/02/2012	Index Future			162.70700	162.70000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.88000	441.59600			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	19/10/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.47000	5.46000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.36000	5.36000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.33000	5.34000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.28000	5.32000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.26000	5.33000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.31000	5.39000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.49000	5.57000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.70000	5.79000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.98000	6.07000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.29000	6.37000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.59000	6.67000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.75	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			356.46300	356.21000			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			361.58000	361.32300			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.98200	7.01400		4.00	111,915,277.45	905	14,115.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,542.00000	4,662,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,721.00000	4,841,000	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		4,363.00000	4,483,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,842.00000	1,731,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		79.00000	89,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		615.00000	545,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		562.00000	613,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		765.00000	829,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		442.00000	385,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,060.00000	2,167,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		64.00000	50,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.08600	7.12000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,839.00000	4,948,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		114.00000	104,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,993.00000	5,103,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		102.00000	92,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,685.00000	4,793,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		127.00000	116,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		483.00000	511,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,506.00000	2,415,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,155.00000	4,045,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		138.00000	148,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,139.00000	1,192,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,385.00000	1,319,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.14700	7.21200		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,772.00000	3,942,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		442.00000	399,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,901.00000	4,073,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		414.00000	373,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,645.00000	3,813,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		473.00000	428,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.25100	7.29300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,147.00000	3,230,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,034.00000	990,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,250.00000	3,335,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		989.00000	947,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,045.00000	3,127,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,080.00000	1,034,000	4.31	0.00	0	0.00
R157	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
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.65000	8.65600		12.00	389,368,532.00	3,260	29,306.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,703.00000	3,725,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		578.00000	545,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,051.00000	4,076,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		483.00000	452,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,367.00000	3,386,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		689.00000	652,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,306.00000	1,256,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,172.00000	2,178,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,544.00000	5,481,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		220.00000	213,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,524.00000	3,460,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		637.00000	629,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,255.00000	1,251,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,243.00000	2,184,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,409.00000	4,438,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		399.00000	373,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		8,387.00000	8,329,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		43.00000	40,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		133.00000	128,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		6,452.00000	6,391,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		347.00000	339,000	12.08	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	8.20	Put		4,687.00000	4,624,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.73900	8.74500		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,829.00000	4,848,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,546.00000	2,510,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,099.00000	5,119,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,376.00000	2,341,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,567.00000	4,586,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,726.00000	2,691,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		10,244.00000	10,188,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		661.00000	660,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,453.00000	20,399,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		44.00000	44,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		8,169.00000	8,116,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,099.00000	1,101,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,132.00000	32,187,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		103,907.00000	103,961,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.82200	8.82800		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,646.00000	5,665,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,127.00000	4,093,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,890.00000	5,910,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,936.00000	3,902,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,407.00000	5,426,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,327.00000	4,292,000	13.60	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			8.90100	8.90800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,972.00000	4,993,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,367.00000	6,327,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,181.00000	5,202,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,132.00000	6,092,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,770.00000	4,789,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,611.00000	6,569,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.31459	214.31658			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,317.00000	2,315,000		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		2,267.00000	2,265,000		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		2,367.00000	2,365,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.73604	242.17199			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,672.00000	3,236,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.55	Call		3,622.00000	3,186,000		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		3,722.00000	3,286,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.59900	6.63600		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,835.00000	3,942,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,972.00000	4,079,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,698.00000	3,804,000	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			6.67600	6.71700		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,984.00000	4,092,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		10.00000	9,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,109.00000	4,216,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	6,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,860.00000	3,967,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		12.00000	10,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.73800	6.78200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,556.00000	2,644,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		232.00000	213,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,654.00000	2,744,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		212.00000	195,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		2,458.00000	2,545,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		253.00000	232,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.78400	6.83300		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,938.00000	2,015,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		475.00000	443,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,018.00000	2,097,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		446.00000	416,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,860.00000	1,935,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		505.00000	472,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.62118	178.04810			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,548.00000	178,121,000		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		177,498.00000	178,071,000		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		177,598.00000	178,171,000		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			178.52191	177.94071			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		941.00000	1,522,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		891.00000	1,472,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		991.00000	1,572,000		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		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.81200	7.83900		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,095.00000	3,209,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		60.00000	47,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,306.00000	3,423,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		46.00000	36,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,885.00000	2,998,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		75.00000	62,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.92600	7.95400		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,037.00000	4,132,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		541.00000	510,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,208.00000	4,305,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		497.00000	469,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,868.00000	3,961,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		587.00000	554,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.03100	8.06100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,025.00000	4,112,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,113.00000	1,071,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,172.00000	4,261,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,053.00000	1,013,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,880.00000	3,965,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,176.00000	1,132,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.13100	8.16200		7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.50	Call		3,484.00000	3,556,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,103.00000	2,048,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,605.00000	3,679,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,022.00000	1,968,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,364.00000	3,434,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,186.00000	2,128,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.06600	8.08700		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,520.00000	3,620,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		71.00000	59,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,759.00000	3,861,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		56.00000	46,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,284.00000	3,382,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		90.00000	76,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.17300	8.19500		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,583.00000	4,669,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		549.00000	521,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,781.00000	4,869,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		503.00000	478,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,389.00000	4,473,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		599.00000	570,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.27400	8.29800		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,820.00000	3,892,000	8.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		1,605.00000	1,557,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,984.00000	4,057,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,527.00000	1,481,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,665.00000	3,735,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,692.00000	1,642,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.37200	8.39700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,327.00000	3,387,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,834.00000	2,774,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,457.00000	3,519,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,726.00000	2,668,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,199.00000	3,258,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,945.00000	2,884,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.28800	6.31900		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,872.00000	2,935,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,970.00000	3,034,000	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		2,773.00000	2,837,000	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			6.35100	6.38700		2.25	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	8.00	Call		2,892.00000	2,956,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		12.00000	10,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,978.00000	3,042,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		10.00000	9,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,806.00000	2,870,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		13.00000	12,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.39600	6.43800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,876.00000	1,929,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		202.00000	188,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,939.00000	1,994,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		187.00000	175,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,814.00000	1,866,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		218.00000	203,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.41000	6.45900		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,449.00000	1,495,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		376.00000	355,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,496.00000	1,544,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		356.00000	337,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,401.00000	1,446,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		396.00000	374,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.28400	8.29500		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,728.00000	2,771,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		210.00000	191,000	9.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Call		2,960.00000	3,005,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		170.00000	153,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,502.00000	2,542,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		256.00000	234,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,506.00000	2,445,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		248.00000	249,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		640.00000	648,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,461.00000	1,407,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,161.00000	1,179,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		852.00000	808,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,827.00000	5,765,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		8.00000	8,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,257.00000	3,194,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		124.00000	123,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,274.00000	2,214,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		306.00000	308,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,321.00000	1,343,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		732.00000	692,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.38800	8.40000		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,110.00000	4,151,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		899.00000	874,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,303.00000	4,345,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		830.00000	807,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,920.00000	3,960,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		971.00000	945,000	9.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future			8.48800	8.50000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,567.00000	3,598,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,250.00000	2,217,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,721.00000	3,753,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,143.00000	2,111,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,411.00000	3,441,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,355.00000	2,321,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.58500	8.59700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,726.00000	3,755,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,940.00000	2,907,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,868.00000	3,898,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,827.00000	2,795,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,587.00000	3,615,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		3,057.00000	3,023,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.30600	8.33200		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,725.00000	2,844,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		260.00000	222,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,967.00000	3,092,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		213.00000	181,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,490.00000	2,604,000	10.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Put		315.00000	273,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,602.00000	2,466,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		271.00000	291,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,501.00000	1,390,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		704.00000	749,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,276.00000	1,349,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		869.00000	786,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,469.00000	3,602,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		140.00000	117,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.40000	8.42700		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,297.00000	4,405,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,018.00000	968,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,502.00000	4,613,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		944.00000	897,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,096.00000	4,201,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,097.00000	1,044,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.48800	8.51700		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,531.00000	4,635,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,822.00000	1,760,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,714.00000	4,819,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,731.00000	1,670,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,352.00000	4,453,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,919.00000	1,854,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.57200	8.60200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,977.00000	4,065,000	10.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		3,156.00000	3,076,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,133.00000	4,223,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		3,036.00000	2,959,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,824.00000	3,910,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,279.00000	3,197,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.99500	8.99600		16.50	0.00	0	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		693.00000	675,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,616.00000	2,590,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		818.00000	799,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,343.00000	2,317,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		582.00000	565,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,905.00000	2,881,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.07100	9.07200		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,777.00000	2,768,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,324.00000	3,307,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,959.00000	2,951,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,125.00000	3,110,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,602.00000	2,593,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,532.00000	3,516,000	17.56	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	03/05/2012	Bond Future			9.14200	9.14300		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,467.00000	3,461,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,545.00000	4,532,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,642.00000	3,636,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,340.00000	4,327,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,297.00000	3,292,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,758.00000	4,746,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.20900	9.21000		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,996.00000	4,992,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,703.00000	4,691,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,182.00000	5,179,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,525.00000	4,514,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,812.00000	4,808,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,886.00000	4,874,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.70885	132.70217			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,702.00000	1,709,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.05	Call		1,652.00000	1,659,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,752.00000	1,759,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.96524	112.96298			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,713.00000	111,715,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,663.00000	111,665,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,763.00000	111,765,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.24892	113.24680			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,747.00000	2,749,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,697.00000	2,699,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,797.00000	2,799,000		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			109.70793	109.94763			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,448.00000	107,208,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,398.00000	107,158,000		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	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,498.00000	107,258,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.81429	110.05762			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,558.00000	1,314,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,508.00000	1,264,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,608.00000	1,364,000		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			9.00400	9.01000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,068.00000	2,021,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,664.00000	1,617,000		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		2,474.00000	2,427,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.09000	9.09700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		750.00000	696,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		362.00000	308,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	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
R213	On	02/02/2012	Bond Future	8.95	Put		1,141.00000	1,087,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.16700	9.17400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		572.00000	625,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		945.00000	998,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		196.00000	249,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.24000	9.24600			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		30.00000	75,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		402.00000	446,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		345.00000	300,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,564.52000	16,487.95000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.31120	1.30420		27.99	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,081.00000	2,151,000	25.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		39.00000	39,000	25.28	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,636.00000	1,707,000	25.68	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		94.00000	95,000	25.68	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,555.00000	2,625,000	24.89	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		13.00000	13,000	24.89	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.32810	1.32100		26.02	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,567.00000	1,633,000	24.74	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		357.00000	352,000	24.74	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,257.00000	1,319,000	25.14	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		547.00000	538,000	25.14	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,926.00000	1,995,000	24.34	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		216.00000	214,000	24.34	0.00	0	0.00
Total for Derivatives :									940,333,507.35	60,459	1,300,707.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			130,300,000,000.00	1,303,000	651,500.00
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			1,159,600,000,000.00	11,596,000	6,126,000.00
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
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			250,040,000,000.00	2,500,400	1,292,200.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	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
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			1,240,000,000,000.00	12,400,000	12,400,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,273,100,000,000.00	12,731,000	13,631,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			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			60,000,000,000.00	600,000	300,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			17,800,000,000.00	178,000	10,832,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			30,800,000,000.00	308,000	8,530,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	34,000.00
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	5,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	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
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			100,000,000,000.00	1,000,000	3,623,000.00
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			417,780,000,000.00	4,177,800	16,538,900.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	39,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	300,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		110,600,000,000.00		1,106,000	4,668,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		680,000,000,000.00		6,800,000	5,400,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			21,800,000,000.00	218,000	377,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			4,700,000,000.00	47,000	47,000.00
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			8,700,000,000.00	87,000	275,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			110,100,000,000.00	1,101,000	3,692,000.00
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
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
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,623,900,000,000.00	276,239,000	78,720,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,046,700,000,000.00	460,467,000	126,476,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,402,725,600,000.00	24,027,256	12,277,256.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			205,300,000,000.00	2,053,000	1,026,500.00
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
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			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
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			10,229,800,000,000.00	102,298,000	50,136,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,657,676,250,000.00	935,965,000	288,406,300.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,127,760,000,000.00	312,776,000	370,355,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,862,648,000,000.00	237,280,000	179,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,353,007,500,000.00	580,401,000	254,646,700.00
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			1,005,600,000,000.00	10,056,000	5,656,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	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
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC36	On	13/10/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16,800,000.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,600,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,942,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			32,600,000,000.00	326,000	766,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	7,000,000.00
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	79.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		149,000,000,000.00		1,490,000	3,225,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		4,559,600,000,000.00		45,596,000	28,545,000.00
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		2,509,000,000,000.00		25,090,000	17,710,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		2,075,680,000,000.00		20,756,800	10,378,400.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL20	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
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			13,000,000,000.00	130,000	130,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000		27,800,000,000,000.00		278,000,000	228,000,000.00
IND205	On	31/01/2012			100.00000	100.00000		14,800,000,000,000.00		148,000,000	74,000,000.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			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
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ING29	On	31/10/2011	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
ING71	On	15/10/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	593,000.00
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			11,408,300,000,000.00	114,083,000	31,356,000.00
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			268,517,800,000.00	2,685,178	1,392,589.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	1,000,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000		500,000,000,000.00		5,000,000	21,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000		2,200,000,000,000.00		22,000,000	17,000,000.00
IVA215	On	12/04/2012			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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,400,000	9,400,000	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		5,400,000,000.00		54,000	16,015,000.00
MTN02	On	13/07/2014			100.00000	100.00000		136,600,000,000.00		1,366,000	5,654,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		107,900,000,000.00		1,079,000	5,922,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		306,980,000,000.00		3,069,800	6,673,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		103,500,000,000.00		1,035,000	6,902,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			112,300,000,000.00	1,123,000	12,736,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00	1,000,000,000.00	1,000,000	5,622,000.00
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		2,800,000,000,000.00	28,000,000,000.00	28,000,000	14,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,208,300,000,000.00		22,083,000	11,000,000.00
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		1,409,560,000,000.00		14,095,600	57,047,800.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			9,327,600,000.00	93,276,000	34,727,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
OTCA1On	30/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
OTCB1On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PBET01On	13/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2A4On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2A4FOn	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2B4On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2C4On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2D4On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03On	16/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04On	16/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	100.00000			0.00	0	0.00
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				6.95000	6.98000		264,184,289,600,000.00	38,012,128,000	13,547,089,000.00	
R158P On	15/09/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
R159P On	15/09/2016	Spot Bond				100.00000	100.00000			0.00	0	0.00
R179 On	01/08/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
R186 On	21/12/2026	Spot Bond				8.62000	8.62500		166,795,303,584,000.00	19,349,803,200	9,429,334,718.00	
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				0.36000	0.36000		1,820,448,000,000.00	5,056,800,000	3,268,520,000.00	
R197 On	07/12/2023	Spot Bond				2.47000	2.45000		607,291,490,000.00	245,867,000	530,776,500.00	
R201 On	21/12/2014	Spot Bond				6.57500	6.61000		38,777,246,000,000.00	5,897,680,000	2,135,431,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.54000	2.56000			1,164,493,480,000.00	458,462,000	2,304,071,622.00
R203	On	15/09/2017	Spot Bond			7.77500	7.80000			169,025,701,000,000.00	21,739,640,000	6,806,479,000.00
R204	On	21/12/2018	Spot Bond			8.03000	8.05000			77,211,678,060,000.00	9,615,402,000	5,164,485,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.27000	6.30000			76,689,686,700,000.00	12,231,210,000	5,487,801,000.00
R207	On	15/01/2020	Spot Bond			8.25000	8.26000			143,435,437,200,000.00	17,386,113,600	6,682,493,000.00
R208	On	31/03/2021	Spot Bond			8.27500	8.30000			160,446,457,500,000.00	19,389,300,000	7,299,946,000.00
R209	On	31/03/2036	Spot Bond			8.97000	8.97000			153,363,965,040,000.00	17,097,432,000	9,614,849,000.00
R210	On	31/03/2028	Spot Bond			2.56000	2.56000			4,746,572,800,000.00	1,854,130,000	603,500,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			2,765,620,000,000.00	1,934,000,000	753,000,000.00
R212	On	31/01/2022	Spot Bond			2.46500	2.44000			2,483,487,500,000.00	1,007,500,000	3,540,434,675.00
R213	On	28/02/2031	Spot Bond			8.97500	8.98000			20,784,664,000,000.00	2,315,840,000	1,029,504,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			40,239,290,000,000.00	6,190,660,000	3,072,679,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			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
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
SA058L	On	28/10/2011	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			4,500,000,000,000.00	45,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,841,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			105,400,000,000.00	1,054,000	3,970,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,898,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			23,000,000,000.00	4,000,000	2,000,000.00
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			0.00	0	10,000,000.00
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			0.00	0	499,000.00
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			103,900,000,000.00	1,039,000	2,896,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	45,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			12,800,000,000,000.00	128,000,000	64,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			243,400,000,000.00	2,434,000	1,217,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		804,800,000,000.00		8,048,000	4,048,000.00
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		201,211,100,000,000.00		2,012,111,000	1,016,850,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		96,837,100,000,000.00		968,371,000	413,950,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		33,400,000,000,000.00		334,000,000	118,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		47,800,000,000,000.00		478,000,000	147,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,222,400,000,000.00	42,224,000	23,100,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			8,400,000,000,000.00	84,000,000	21,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		15,722,200,000,000.00		157,222,000	106,151,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		78,600,000,000,000.00		786,000,000	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			11,600,000,000,000.00	116,000,000	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,149,218,707,104,000.00	189,918,919,634	87,715,623,419.00
Grand Total:							2,149,219,647,437,510.00	19,918,980,093	87,716,924,126.00