



# Daily MTM Report

Daily summary for: 31/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.89740	7.77370		22.65	303,378,621.00	38,415	245,734.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		498.00000	595,000	19.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		74.00000	48,000	19.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		463.00000	555,000	20.06	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		89.00000	58,000	20.06	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		536.00000	637,000	19.88	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		62.00000	40,000	19.88	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		7.00000	6,000	21.70	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,031.00000	1,153,000	21.70	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		414.00000	326,000	23.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		188.00000	223,000	23.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		17.00000	12,000	20.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		791.00000	909,000	20.14	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		51.00000	32,000	19.79	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		575.00000	679,000	19.79	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,625.00000	1,748,000	25.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	25.59	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		125.00000	82,000	20.24	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		399.00000	479,000	20.24	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,326.00000	1,449,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,376.00000	1,499,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	2,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,525.00000	1,648,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		174.00000	207,000	23.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		450.00000	360,000	23.75	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,824.00000	1,948,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		430.00000	517,000	20.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		106.00000	70,000	20.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,080.00000	1,202,000	22.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		6.00000	5,000	22.01	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		983.00000	1,104,000	21.39	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		9.00000	7,000	21.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		217.00000	260,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		343.00000	263,000	22.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		294.00000	356,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		220.00000	159,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		934.00000	1,055,000	21.07	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		10.00000	8,000	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,475.00000	1,599,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,426.00000	1,549,000	24.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	24.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,774.00000	1,898,000	26.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		252.00000	305,000	22.04	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		278.00000	208,000	22.04	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		343.00000	414,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		169.00000	117,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,178.00000	1,301,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	22.64	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,924.00000	2,048,000	27.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		234.00000	281,000	22.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		310.00000	234,000	22.34	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		42.00000	26,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		616.00000	723,000	19.70	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,228.00000	1,350,000	22.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		4.00000	3,000	22.95	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		115.00000	133,000	25.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		691.00000	586,000	25.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		141.00000	166,000	24.85	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		567.00000	469,000	24.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,675.00000	1,798,000	25.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		658.00000	768,000	19.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		34.00000	21,000	19.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		886.00000	1,006,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		12.00000	9,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		701.00000	813,000	19.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		27.00000	16,000	19.51	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,129.00000	1,251,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	4,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,575.00000	1,698,000	25.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		123.00000	143,000	25.59	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		649.00000	546,000	25.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,277.00000	1,400,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	3,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		838.00000	957,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		14.00000	10,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		318.00000	384,000	21.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		194.00000	137,000	21.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		108.00000	124,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		734.00000	627,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		132.00000	154,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		608.00000	507,000	25.22	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		272.00000	329,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		248.00000	182,000	21.74	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	19/12/2011	Foreign Exchange Future	7.05	Call		746.00000	861,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		22.00000	14,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		162.00000	192,000	24.12	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		488.00000	395,000	24.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,724.00000	1,848,000	26.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		202.00000	241,000	23.01	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		378.00000	294,000	23.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		370.00000	446,000	20.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		146.00000	99,000	20.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		151.00000	178,000	24.49	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		527.00000	431,000	24.49	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		71.00000	79,000	29.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,047.00000	932,000	29.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,093.00000	977,000	29.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		67.00000	74,000	29.38	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		4.00000	5,000	38.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,180.00000	3,058,000	38.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,127.00000	4,004,000	38.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	38.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		955.00000	842,000	28.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		79.00000	89,000	28.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		821.00000	712,000	27.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		95.00000	109,000	27.12	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.99510	7.86990		22.89	22,394,275.10	2,801	45,033.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		925.00000	1,031,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		91.00000	72,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		886.00000	989,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		102.00000	80,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		966.00000	1,074,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		82.00000	65,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		954.00000	1,062,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		84.00000	67,000	20.01	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		839.00000	936,000	19.80	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		119.00000	91,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		770.00000	859,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		150.00000	114,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,125.00000	1,238,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		55.00000	43,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		804.00000	896,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		134.00000	101,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,169.00000	1,284,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		49.00000	39,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		591.00000	658,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		271.00000	213,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		424.00000	468,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		504.00000	423,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		673.00000	754,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		203.00000	159,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		320.00000	351,000	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		750.00000	656,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,213.00000	1,329,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		43.00000	34,000	20.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		307.00000	337,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		787.00000	692,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,081.00000	1,193,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		61.00000	48,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		407.00000	450,000	22.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		537.00000	455,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		876.00000	978,000	19.87	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		106.00000	83,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,258.00000	1,375,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		38.00000	30,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		644.00000	721,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		224.00000	176,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		346.00000	381,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		676.00000	586,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		461.00000	509,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		441.00000	364,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		913.00000	1,020,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		93.00000	75,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,304.00000	1,422,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		34.00000	27,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		480.00000	531,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		410.00000	336,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		390.00000	431,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		570.00000	486,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		442.00000	488,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		472.00000	393,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		360.00000	397,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		640.00000	552,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		704.00000	788,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		184.00000	143,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		737.00000	823,000	20.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		167.00000	128,000	20.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,038.00000	1,149,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		68.00000	54,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		521.00000	578,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		351.00000	283,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		375.00000	413,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		605.00000	518,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		617.00000	689,000	20.55	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		247.00000	194,000	20.55	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,490.00000	1,611,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		20.00000	16,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,731.00000	1,854,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		11.00000	9,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		567.00000	629,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		297.00000	234,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		332.00000	365,000	24.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		712.00000	620,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,682.00000	1,806,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	11,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		996.00000	1,105,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		76.00000	60,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		500.00000	554,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		380.00000	309,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		296.00000	324,000	24.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		826.00000	729,000	24.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,443.00000	1,563,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		23.00000	18,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		544.00000	603,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		324.00000	258,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,350.00000	1,469,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		30.00000	24,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,396.00000	1,516,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		26.00000	21,000	20.71	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,538.00000	1,659,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		18.00000	14,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,780.00000	1,903,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		10.00000	8,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		285.00000	311,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		865.00000	766,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		274.00000	300,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		904.00000	805,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		220.00000	240,000	26.61	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,150.00000	1,045,000	26.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.08800	7.96120		23.05	15,076,032.00	1,864	22,116.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		923.00000	1,013,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		212.00000	175,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		893.00000	976,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		232.00000	188,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		955.00000	1,050,000	19.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		194.00000	162,000	19.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.17970	8.05130		23.18	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,097.00000	1,193,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		246.00000	213,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,064.00000	1,158,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		263.00000	228,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,130.00000	1,229,000	20.00	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		229.00000	199,000	20.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		284.00000	244,000	20.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,035.00000	1,124,000	20.10	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,478.00000	1,376,000	25.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		429.00000	456,000	25.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		757.00000	810,000	21.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		606.00000	530,000	21.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		537.00000	574,000	24.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,086.00000	994,000	24.41	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,560.00000	1,456,000	26.23	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	17/09/2012	Foreign Exchange Future	9.20	Call		411.00000	436,000	26.23	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26260	8.13360		23.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		976.00000	1,035,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		542.00000	472,000	21.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		956.00000	1,012,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		572.00000	499,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		997.00000	1,059,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		513.00000	446,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		725.00000	645,000	22.43	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		859.00000	908,000	22.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,514.00000	1,414,000	25.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		548.00000	577,000	25.61	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.34400	8.21560		23.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,008.00000	1,065,000	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		742.00000	671,000	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		990.00000	1,044,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		774.00000	700,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,028.00000	1,084,000	22.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		712.00000	640,000	22.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,549.00000	1,454,000	25.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		665.00000	698,000	25.36	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		954.00000	1,006,000	22.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		838.00000	762,000	22.86	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.06760	8.94340		24.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,715.00000	1,776,000	24.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,272.00000	1,208,000	24.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,696.00000	1,760,000	24.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,303.00000	1,242,000	24.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,732.00000	1,793,000	23.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,239.00000	1,175,000	23.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		957.00000	890,000	22.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,900.00000	1,958,000	22.77	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.16810	10.04390		26.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,403.00000	2,473,000	25.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,559.00000	1,505,000	25.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,384.00000	2,453,000	25.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,590.00000	1,535,000	25.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,423.00000	2,493,000	25.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,529.00000	1,475,000	25.11	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.89740	7.77370			22.65	0.00	0	418.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		79,087.00000	90,913,000	20.14	20.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		1,717.00000	1,173,000	20.14	20.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		74,559.00000	86,114,000	19.82	19.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		2,189.00000	1,374,000	19.82	19.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		83,832.00000	95,741,000	20.45	20.45	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		1,462.00000	1,001,000	20.45	20.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.99510	7.86990			22.89	1,199,265.00	150	327.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		59,136.00000	65,849,000	20.69	20.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		27,146.00000	21,339,000	20.69	20.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		56,696.00000	62,894,000	20.82		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		29,706.00000	23,384,000	20.82		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		61,689.00000	68,913,000	20.55		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		24,699.00000	19,403,000	20.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.67490	12.53560		18.44	1,267,490.00		100	15,002.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		936.00000	1,064,000	18.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		50.00000	39,000	18.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		891.00000	1,018,000	17.94		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		55.00000	43,000	17.94		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		980.00000	1,110,000	18.32		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		44.00000	35,000	18.32		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		520.00000	607,000	17.31		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		184.00000	132,000	17.31		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,258.00000	1,395,000	19.67		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		22.00000	20,000	19.67		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		721.00000	839,000	17.18		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		85.00000	64,000	17.18		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		848.00000	973,000	17.75		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		62.00000	48,000	17.75		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,043.00000	2,181,000	24.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		7.00000	6,000	24.36		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,845.00000	1,983,000	23.19		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		9.00000	8,000	23.19		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.81880	12.67810		20.30	0.00		0	3,918.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,356.00000	1,483,000	18.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		128.00000	114,000	18.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,317.00000	1,439,000	18.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		139.00000	120,000	18.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,399.00000	1,527,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		121.00000	108,000	18.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,279.00000	1,399,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		151.00000	130,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,034.00000	1,140,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		256.00000	221,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,757.00000	1,891,000	19.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		79.00000	72,000	19.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,101.00000	1,211,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		223.00000	192,000	18.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		807.00000	890,000	19.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		429.00000	371,000	19.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,443.00000	1,572,000	18.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		115.00000	103,000	18.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,849.00000	1,984,000	19.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		71.00000	65,000	19.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,170.00000	1,284,000	18.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		192.00000	165,000	18.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,666.00000	1,798,000	19.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		88.00000	79,000	19.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.95440	12.81200		21.32	0.00	0	2,837.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,332.00000	1,437,000	19.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		370.00000	333,000	19.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,302.00000	1,405,000	19.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		390.00000	351,000	19.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,363.00000	1,470,000	19.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		351.00000	316,000	19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10140	0.10270		24.34	8,416.20	83	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,272.00000	2,142,000	26.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	26.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,291.00000	1,166,000	22.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		21.00000	26,000	22.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,270.00000	3,140,000	31.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.79	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10280	0.10410		23.70	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,502.00000	1,388,000	21.61	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		92.00000	108,000	21.61	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		827.00000	744,000	23.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		417.00000	464,000	23.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,420.00000	2,293,000	21.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		10.00000	13,000	21.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.04370	11.01200		18.60	8,271,731.30	749	24,571.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,222.00000	1,252,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		10.00000	8,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,173.00000	1,203,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		11.00000	9,000	17.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,271.00000	1,302,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		9.00000	8,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,031.00000	1,058,000	16.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		19.00000	14,000	16.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,469.00000	1,499,000	19.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		7.00000	5,000	19.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,716.00000	1,747,000	21.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		4.00000	3,000	21.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,617.00000	1,648,000	20.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		5.00000	4,000	20.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		127.00000	117,000	22.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		865.00000	823,000	22.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,077.00000	1,105,000	16.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		15.00000	11,000	16.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		151.00000	141,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		739.00000	697,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,518.00000	1,549,000	19.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		6.00000	5,000	19.73	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		321.00000	319,000	18.44	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		309.00000	275,000	18.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		807.00000	830,000	16.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		45.00000	36,000	16.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		142.00000	132,000	21.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		780.00000	738,000	21.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		724.00000	743,000	16.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		62.00000	49,000	16.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		985.00000	1,011,000	16.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		23.00000	17,000	16.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,419.00000	1,450,000	19.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		7.00000	6,000	19.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		249.00000	242,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		437.00000	398,000	19.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		894.00000	919,000	16.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		32.00000	25,000	16.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		939.00000	965,000	16.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		27.00000	21,000	16.75	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		53.00000	42,000	16.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		765.00000	786,000	16.81	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		343.00000	343,000	18.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		281.00000	249,000	18.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		995.00000	953,000	22.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		107.00000	97,000	22.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.17710	11.14430		19.71	0.00	0	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,170.00000	1,195,000	18.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		126.00000	118,000	18.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,132.00000	1,156,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		138.00000	129,000	18.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,210.00000	1,235,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		116.00000	108,000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,117.00000	2,148,000	19.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		23.00000	21,000	19.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,056.00000	1,079,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		162.00000	152,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,424.00000	1,451,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		80.00000	74,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,165.00000	2,196,000	19.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		21.00000	19,000	19.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,337.00000	1,364,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		93.00000	87,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		814.00000	832,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		270.00000	255,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		731.00000	746,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		337.00000	319,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,019.00000	1,041,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		175.00000	164,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		567.00000	578,000	19.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		523.00000	501,000	19.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		428.00000	435,000	20.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		784.00000	758,000	20.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		656.00000	669,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		412.00000	392,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		362.00000	366,000	21.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		968.00000	939,000	21.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		632.00000	645,000	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		438.00000	418,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,648.00000	1,677,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		54.00000	50,000	18.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		492.00000	500,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		648.00000	623,000	20.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.30570	11.27140		20.13	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,157.00000	1,185,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		286.00000	279,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,125.00000	1,152,000	18.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		304.00000	296,000	18.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,190.00000	1,219,000	18.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		269.00000	263,000	18.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.43160	11.39620		20.45	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,131.00000	1,152,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		460.00000	446,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,140.00000	1,160,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		519.00000	504,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,162.00000	1,183,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		441.00000	427,000	18.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			407.27000	407.99800			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			413.10900	413.84700			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			419.32800	420.07800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			371.62500	372.47100			297,300,000.00	80	1,460.00
ALBI	On	02/02/2012	Index Future			376.95300	377.81100			301,562,400.00	80	901.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2012	Index Future			382.62700	383.49900			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.32070	8.28410		19.27	1,714,064.20	206	12,460.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,636.00000	1,672,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,586.00000	1,623,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,686.00000	1,722,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		810.00000	841,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		26.00000	20,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		999.00000	1,032,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		15.00000	11,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.33800	8.30130		19.33	3,368,552.00	404	22,501.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,114.00000	1,145,000	19.51	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		63.00000	57,000	19.51	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,071.00000	1,102,000	19.46	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		70.00000	64,000	19.46	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,158.00000	1,189,000	19.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		57.00000	51,000	19.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		988.00000	1,017,000	19.38	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		87.00000	79,000	19.38	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,382.00000	1,416,000	19.76	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		31.00000	28,000	19.76	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		720.00000	744,000	19.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		169.00000	156,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		947.00000	976,000	19.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		96.00000	88,000	19.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,336.00000	1,370,000	19.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		35.00000	32,000	19.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,109.00000	2,145,000	23.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	7,000	23.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		618.00000	640,000	19.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		217.00000	202,000	19.04	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.35870	8.32170		19.27	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		889.00000	914,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		217.00000	205,000	18.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		856.00000	880,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		234.00000	221,000	18.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		924.00000	950,000	18.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		202.00000	191,000	18.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.30600	9.29630		17.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,380.00000	2,396,000	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		384.00000	390,000	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,340.00000	2,355,000	16.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		394.00000	399,000	16.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,421.00000	2,436,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		375.00000	380,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.91340	7.82260		16.94	0.00	0	15.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		596.00000	678,000	16.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		23.00000	15,000	16.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		552.00000	632,000	16.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		29.00000	19,000	16.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		641.00000	725,000	16.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		18.00000	12,000	16.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		291.00000	349,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		118.00000	86,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,026.00000	1,116,000	18.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	18.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		322.00000	384,000	16.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		99.00000	71,000	16.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		977.00000	1,066,000	18.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	3,000	18.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		468.00000	544,000	16.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		45.00000	31,000	16.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		928.00000	1,017,000	18.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	4,000	18.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		428.00000	501,000	16.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		55.00000	38,000	16.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.99630	7.90400		16.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		524.00000	583,000	16.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		170.00000	137,000	16.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		494.00000	548,000	16.11	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		190.00000	152,000	16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		555.00000	619,000	16.16	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		151.00000	123,000	16.16	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06910	0.05270			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.07150	0.05290			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.21520	0.22330			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.33650	0.30310			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.17200	0.20630			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.24310	0.24960			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.07250	0.05630			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.07150	9.02110		21.83	226,787.50	25	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		758.00000	798,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		37.00000	27,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		716.00000	755,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		45.00000	34,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		801.00000	843,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		30.00000	22,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		598.00000	631,000	19.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		77.00000	60,000	19.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		890.00000	934,000	18.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		19.00000	13,000	18.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,131.00000	1,179,000	20.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		10.00000	8,000	20.24	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		562.00000	593,000	19.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		91.00000	72,000	19.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		356.00000	371,000	21.10	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		235.00000	200,000	21.10	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		183.00000	185,000	23.90	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		562.00000	514,000	23.90	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		254.00000	261,000	22.42	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		383.00000	340,000	22.42	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		636.00000	671,000	19.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		65.00000	50,000	19.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		1,033.00000	1,081,000	19.39	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		12.00000	10,000	19.39	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,278.00000	1,327,000	21.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		7.00000	6,000	21.51	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		407.00000	426,000	20.61	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		186.00000	155,000	20.61	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,377.00000	1,426,000	22.36	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		6.00000	5,000	22.36	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		464.00000	488,000	20.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		143.00000	117,000	20.12	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		332.00000	346,000	21.34	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		261.00000	225,000	21.34	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		528.00000	556,000	19.63	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		107.00000	85,000	19.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		172.00000	172,000	24.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		601.00000	551,000	24.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		238.00000	243,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		417.00000	372,000	22.72	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.20370	9.15290		22.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		788.00000	817,000	20.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		235.00000	213,000	20.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		757.00000	785,000	20.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		254.00000	231,000	20.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		819.00000	850,000	20.49	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		216.00000	196,000	20.49	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				372.82000	373.58900			0.00	0	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		165,890.00000	158,200,000		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		165,790.00000	158,100,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		165,990.00000	158,300,000		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			378.16500	378.94500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		99,450.00000	91,650,000		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		99,350.00000	91,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		99,550.00000	91,750,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			383.85800	384.65000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		26,500.00000	18,580,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		26,400.00000	18,480,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		26,600.00000	18,680,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.72100	159.38900			0.00	0	90.00
IGOV	On	02/02/2012	Index Future			162.01100	161.67400			4,860,330.00	3	3.00
IGOV	On	03/05/2012	Index Future			164.44900	164.10800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.09200	439.09200			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.52000	5.52000				0.00	0	1,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.46000	5.46000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.40000	5.41000				0.00	0	700.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.35000	5.36000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.31000	5.32000				0.00	0	1,340.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.29000	5.29000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.29000	5.29000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.36000	5.36000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.51000	5.50000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.71000	5.70000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.95000	5.94000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.22000	6.19000				0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			364.88600	366.13600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.11700	371.38600			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09860	1.09250			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		0.00000	6,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.10	Put		0.00000	4,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		0.00000	16,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.11250	1.10700				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		0.00000	6,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		0.00000	4,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		0.00000	16,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	03/11/2011	Bond Future			6.58800	6.55400			4.00	0.00	0	12,896.00
R157 On	03/11/2011	Bond Future	8.25	Call		6,289.00000	6,158,000	4.35		0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35		0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.30	Call		6,468.00000	6,338,000	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		6,109.00000	5,979,000	4.33		0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33		0.00	0	0.00
R157 On	03/11/2011	Bond Future	6.55	Put		264.00000	264,000	4.01		0.00	0	0.00
R157 On	03/11/2011	Bond Future	6.55	Call		249.00000	118,000	4.01		0.00	0	1,200.00
R157 On	03/11/2011	Bond Future	7.00	Put		1.00000	0,000	4.09		0.00	0	0.00
R157 On	03/11/2011	Bond Future	7.00	Call		1,695.00000	1,564,000	4.09		0.00	0	400.00
R157 On	03/11/2011	Bond Future	7.10	Call		2,070.00000	1,940,000	4.11		0.00	0	0.00
R157 On	03/11/2011	Bond Future	7.10	Put		0.00000	0,000	4.11		0.00	0	400.00
R157 On	03/11/2011	Bond Future	7.55	Call		3,744.00000	3,613,000	4.20		0.00	0	0.00
R157 On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20		0.00	0	1,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			6.65800	6.62100		3.95	0.00	0	3,684.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,509.00000	6,378,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		15.00000	17,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,673.00000	6,542,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		13.00000	14,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,344.00000	6,213,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		18.00000	19,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		992.00000	798,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,246.00000	1,185,000	3.81	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,572.00000	2,540,000	3.41	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		324.00000	160,000	3.41	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,051.00000	1,904,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		528.00000	514,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,902.00000	1,842,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		565.00000	373,000	3.59	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,446.00000	1,381,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		832.00000	635,000	3.73	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,170.00000	983,000	3.88	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,066.00000	1,012,000	3.88	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,442.00000	2,309,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		393.00000	392,000	4.28	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.70800	6.66700		4.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,275.00000	5,223,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		147.00000	232,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,420.00000	5,363,000	4.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		135.00000	214,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,130.00000	5,085,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		160.00000	251,000	4.88	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.74900	6.70300		4.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,423.00000	4,439,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		508.00000	666,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,545.00000	4,553,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		482.00000	632,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,303.00000	4,327,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		536.00000	702,000	4.76	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.88000	6.83100		3.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		477.00000	2,101,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		0.00000	1,763,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		617.00000	2,193,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		0.00000	1,714,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		336.00000	2,011,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		0.00000	1,814,000	4.02	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.29400	8.23500		12.00	0.00	0	15,403.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,124.00000	6,551,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1.00000	0,000	12.44	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	9.05	Call		7,567.00000	6,995,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,677.00000	6,105,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	0,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		3.00000	0,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,868.00000	4,293,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,602.00000	1,946,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		277.00000	49,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		332.00000	310,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,444.00000	850,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,058.00000	2,457,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		47.00000	19,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,009.00000	7,436,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		4,353.00000	4,918,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		8.00000	0,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		105.00000	8,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,425.00000	2,900,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		605.00000	201,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		946.00000	1,115,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.37100	8.30900		15.24	0.00	0	16,567.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,356.00000	7,451,000	16.64	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,010.00000	1,695,000	16.64	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,704.00000	7,784,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		918.00000	1,588,000	16.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		7,013.00000	7,123,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,109.00000	1,810,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,733.00000	7,399,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,213.00000	1,289,000	14.28	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,428.00000	17,018,000	13.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		82.00000	81,000	13.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		4,967.00000	5,696,000	14.76	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,960.00000	2,099,000	14.76	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		36,195.00000	35,605,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,970.00000	107,379,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.44100	8.37800		14.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,988.00000	7,982,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,353.00000	2,936,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,290.00000	8,287,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,219.00000	2,805,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,689.00000	7,681,000	14.97	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,492.00000	3,074,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.51000	8.44400		14.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,001.00000	7,170,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,228.00000	5,003,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,262.00000	7,444,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,045.00000	4,833,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,745.00000	6,901,000	14.82	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	8.70	Put		4,419.00000	5,181,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.60600	8.53800		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		1,892.00000	7,566,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		0.00000	6,286,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		2,331.00000	7,828,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		0.00000	6,108,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		1,449.00000	7,307,000	14.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		0.00000	6,469,000	14.49	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.81305	214.86036			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,860.00000	2,813,000		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		2,810.00000	2,763,000		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		2,910.00000	2,863,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future			217.89282	217.94086			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		59.00000	107,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.05	Put		109.00000	157,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		9.00000	57,000		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			240.61990	239.99685			1,924,959.20	8	175.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,497.00000	2,120,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		1,447.00000	2,070,000		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		1,547.00000	2,170,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future			239.05570	238.42389			1,912,445.60	8	243.00
R197	On	02/02/2012	Bond Future	237.00	Call		1,424.00000	2,056,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		1,374.00000	2,006,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		1,474.00000	2,106,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.18700	6.15200		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,239.00000	5,137,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	1,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,376.00000	5,274,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		5,101.00000	4,999,000	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			6.22400	6.18600		3.28	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,396.00000	5,298,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	4,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,523.00000	5,423,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	3,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,270.00000	5,172,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	5,000	3.95	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.23700	6.19400		3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,821.00000	3,787,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		53.00000	126,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,933.00000	3,894,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		47.00000	114,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,709.00000	3,680,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		60.00000	137,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.23500	6.18700		3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,065.00000	3,176,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		159.00000	378,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,161.00000	3,262,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		146.00000	355,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,969.00000	3,090,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		172.00000	401,000	3.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.32800	6.27500		2.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		454.00000	1,398,000	2.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Put		0.00000	1,051,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		554.00000	1,464,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		0.00000	1,017,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		353.00000	1,332,000	2.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		0.00000	1,086,000	2.79	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			174.35136	174.37753			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		173,878.00000	173,851,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		173,828.00000	173,801,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		173,928.00000	173,901,000		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			174.18788	174.21458			0.00	0	160.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,785.00000	2,812,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		2,835.00000	2,862,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		2,735.00000	2,762,000		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			7.34900	7.31500		6.50	0.00	0	937.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Call		5,524.00000	5,360,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,749.00000	5,585,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,298.00000	5,134,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.43800	7.40100		7.67	0.00	0	1,961.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,131.00000	6,087,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		115.00000	242,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,333.00000	6,279,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		103.00000	220,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,930.00000	5,897,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		129.00000	267,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,813.00000	2,940,000	7.02	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		701.00000	657,000	7.02	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,047.00000	2,205,000	7.31	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,112.00000	1,099,000	7.31	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,421.00000	1,429,000	7.49	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,657.00000	1,836,000	7.49	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,124.00000	3,167,000	8.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		622.00000	836,000	8.23	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.51400	7.47600		7.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,915.00000	6,069,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		447.00000	770,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,092.00000	6,232,000	9.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		417.00000	725,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,740.00000	5,907,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		480.00000	815,000	9.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.58800	7.54600		7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,091.00000	5,506,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,133.00000	1,726,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,241.00000	5,641,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,081.00000	1,659,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,942.00000	5,351,000	9.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,187.00000	1,774,000	9.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.71900	7.67600		7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		299.00000	3,073,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		0.00000	2,948,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		501.00000	3,198,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		0.00000	2,871,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		97.00000	2,950,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		0.00000	3,027,000	7.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.61900	7.58500		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,165.00000	5,978,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,419.00000	6,232,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.70	Call		5,910.00000	5,723,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.70500	7.66900		9.46	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,901.00000	6,906,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		115.00000	311,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,131.00000	7,121,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		101.00000	282,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,671.00000	6,692,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		129.00000	342,000	10.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.78300	7.74600		9.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,718.00000	6,002,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		711.00000	1,185,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,917.00000	6,179,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		668.00000	1,121,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,526.00000	5,815,000	10.33	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		760.00000	1,240,000	10.33	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.86000	7.82000		9.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,931.00000	5,452,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,619.00000	2,338,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,095.00000	5,624,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,544.00000	2,272,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,768.00000	5,281,000	10.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,694.00000	2,406,000	10.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.98200	7.94000		9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		287.00000	3,863,000	9.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.00	Put		0.00000	3,777,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		525.00000	4,008,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		0.00000	3,684,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		48.00000	3,720,000	9.20	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		0.00000	3,873,000	9.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.91500	5.87000		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,795.00000	3,702,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,893.00000	3,800,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,696.00000	3,603,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.92800	5.87600		2.04	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,816.00000	3,721,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	1,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,904.00000	3,808,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,729.00000	3,633,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.47	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.90600	5.84600		1.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,683.00000	2,566,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		59.00000	39,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,756.00000	2,640,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		54.00000	35,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,611.00000	2,493,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		65.00000	44,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.84500	5.77300		1.69	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,164.00000	2,054,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		148.00000	138,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,221.00000	2,111,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		138.00000	127,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,106.00000	1,997,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		157.00000	148,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.91000	5.82400		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		202.00000	657,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		0.00000	554,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		260.00000	693,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		0.00000	532,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		145.00000	620,000	1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		0.00000	574,000	1.43	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.82900	7.79000		8.75	0.00	0	8,016.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,417.00000	5,189,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00

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		5,688.00000	5,460,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,144.00000	4,916,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		195.00000	150,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		836.00000	563,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,091.00000	1,852,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		14.00000	2,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,208.00000	2,980,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		1.00000	1,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,922.00000	3,148,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		2.00000	0,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		570.00000	597,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		336.00000	135,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		126.00000	81,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,056.00000	783,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,487.00000	3,259,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		0.00000	0,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.91300	7.87300		10.34	9,659,735.00	100	790.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,385.00000	6,362,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		234.00000	438,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,621.00000	6,584,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		208.00000	399,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,150.00000	6,133,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		261.00000	471,000	11.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Put		3,787.00000	3,921,000	9.32	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		754.00000	661,000	9.32	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,606.00000	2,775,000	9.79	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,327.00000	1,269,000	9.79	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,836.00000	1,806,000	10.11	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,967.00000	2,164,000	10.11	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,141.00000	4,156,000	11.16	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		656.00000	898,000	11.16	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.99300	7.95000		10.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,401.00000	5,568,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,101.00000	1,506,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,597.00000	5,764,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,036.00000	1,441,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,204.00000	5,376,000	11.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,166.00000	1,575,000	11.40	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.07100	8.02600		10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,475.00000	5,909,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,682.00000	2,357,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,653.00000	6,094,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,605.00000	2,287,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,299.00000	5,726,000	11.80	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,762.00000	2,430,000	11.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18400	8.13700		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		586.00000	4,248,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		0.00000	3,906,000	10.50	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	01/11/2012	Bond Future	8.30	Call		844.00000	4,406,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		0.00000	3,806,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		327.00000	4,093,000	10.43	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		0.00000	4,010,000	10.43	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.87900	7.84500		9.75	0.00	0	1,996.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,451.00000	5,238,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,740.00000	5,527,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,160.00000	4,948,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		213.00000	156,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		867.00000	598,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		15.00000	2,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,203.00000	1,978,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,393.00000	3,180,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1.00000	0,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,314.00000	6,102,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.95600	7.92100		10.81	0.00	0	6,647.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Call		6,594.00000	6,539,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		287.00000	445,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,844.00000	6,776,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		258.00000	404,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,345.00000	6,295,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		318.00000	481,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,807.00000	3,896,000	9.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		871.00000	746,000	9.88	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,764.00000	2,878,000	10.31	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,401.00000	1,301,000	10.31	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,954.00000	1,876,000	10.64	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,082.00000	2,218,000	10.64	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,445.00000	4,412,000	11.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		700.00000	880,000	11.77	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.02700	7.99000		11.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,632.00000	6,850,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		844.00000	1,282,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,854.00000	7,052,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		792.00000	1,210,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,412.00000	6,633,000	13.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		899.00000	1,341,000	13.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.09600	8.05700		11.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,775.00000	6,167,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,845.00000	2,464,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,967.00000	6,365,000	12.75	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	8.80	Put		1,761.00000	2,386,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,584.00000	5,971,000	12.57	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,930.00000	2,544,000	12.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.20000	8.16000		11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		509.00000	4,362,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		0.00000	4,080,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		790.00000	4,532,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		0.00000	3,969,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		227.00000	4,196,000	11.41	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		0.00000	4,196,000	11.41	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.73900	8.68400		16.50	0.00	0	1,624.00
R209	On	03/11/2011	Bond Future	8.75	Call		951.00000	505,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		421.00000	417,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,217.00000	742,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		290.00000	257,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		719.00000	320,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		590.00000	633,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.80700	8.75100		20.76	0.00	0	1,374.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,837.00000	3,885,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		1,894.00000	2,386,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,073.00000	4,101,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,750.00000	2,222,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,609.00000	3,675,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,050.00000	2,560,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.87000	8.81300		20.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,575.00000	4,738,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,126.00000	3,735,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,789.00000	4,934,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,960.00000	3,552,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,366.00000	4,545,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,300.00000	3,925,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.93200	8.87300		19.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,281.00000	6,461,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,438.00000	4,075,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,499.00000	6,659,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,292.00000	3,909,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,066.00000	6,266,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,590.00000	4,247,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.01400	8.95400		20.31	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		351.00000	5,850,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		0.00000	5,956,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		730.00000	6,026,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		0.00000	5,754,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		0.00000	5,678,000	20.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		31.00000	6,166,000	20.00	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			129.87639	129.55291			75,328,306.20	580	170.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		1,447.00000	1,124,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		1,497.00000	1,174,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		1,397.00000	1,074,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future			131.73842	131.41027			76,408,283.60	580	580.00
R210	On	02/02/2012	Bond Future	131.00	Call		410.00000	738,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		360.00000	688,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		460.00000	788,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.69809	113.71957			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		112,470.00000	112,448,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		112,420.00000	112,398,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,520.00000	112,498,000		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			113.99045	114.01224			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,512.00000	3,490,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,462.00000	3,440,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,562.00000	3,540,000		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			109.26937	109.28645			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,786.00000	106,769,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		106,736.00000	106,719,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		106,836.00000	106,819,000		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			109.36770	109.38502			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		885.00000	868,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		835.00000	818,000		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		935.00000	918,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.73400	8.66500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		693.00000	130,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,097.00000	534,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		286.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	277,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.81200	8.74100		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,054.00000	4,111,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	2,627,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,442.00000	4,344,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	2,473,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,664.00000	3,884,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	2,791,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.88100	8.80800		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,416.00000	6,039,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	3,202,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,789.00000	6,275,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	3,065,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		3,040.00000	5,807,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	3,346,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.94800	8.87200		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,896.00000	6,562,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	4,260,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		3,268.00000	6,786,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	4,113,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		2,522.00000	6,339,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	4,412,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.03900	8.96100		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		301.00000	5,914,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		0.00000	6,213,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		685.00000	6,118,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		0.00000	6,034,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		0.00000	5,707,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		85.00000	6,393,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,019.33000	15,914.67000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			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	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.24280	1.22260		22.93	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 <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		1,264.00000	1,459,000	22.72		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		38.00000	31,000	22.72		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		848.00000	1,003,000	21.01		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		122.00000	75,000	21.01		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		1,742.00000	1,940,000	24.44		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		16.00000	12,000	24.44		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future			1.25930	1.23850		22.83		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Call		887.00000	1,000,000	21.78		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Put		502.00000	407,000	21.78		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		668.00000	755,000	22.83		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		783.00000	662,000	22.83		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,177.00000	1,323,000	21.25		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		292.00000	230,000	21.25		0.00	0	0.00

**Total for Derivatives :**

**1,125,861,693.90      46,236      1,262,589.00**

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>2</sub> 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			23,100,000,000.00	231,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	190,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	230,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	130,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	2,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			28,900,000,000.00	289,000	10,391,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			25,300,000,000.00	253,000	7,994,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		7,500,000,000,000.00		75,000,000	55,000,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		36,500,000,000,000.00		365,000,000	80,000,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000		23,675,000,000,000.00		236,750,000	236,750,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000	2,992,000.00
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			2,200,000,000.00	22,000	14,498,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	299,815.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
BAW3	On	02/10/2017	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
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	32,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		7,000,000,000,000.00		70,000,000	700,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	340,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000		1,600,000,000,000.00		16,000,000	579,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	500,000,000.00
BG32B	On	30/10/2016			100.00000	100.00000		5,000,000,000,000.00		50,000,000	88,000,000.00
BG32C	On	30/10/2016			100.00000	100.00000		5,200,000,000,000.00		52,000,000	102,000,000.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	82,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	92,000,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			8,600,000,000.00	86,000	4,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	40,000,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2012			100.00000	100.00000			0.00	0	700,000,000.00
BLG3A	On	30/10/2012			100.00000	100.00000			0.00	0	340,000,000.00
BLG3A	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	60,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	56,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			17,600,000,000.00	176,000	3,074,000.00
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			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN20	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208	On 30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		3,600,000,000.00		36,000	2,996,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000		18,000,000,000,000.00		180,000,000	90,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		19,000,000,000,000.00		190,000	80,980,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		5,200,000,000,000.00		52,000	125,011,900.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		1,000,000,000,000,000.00		10,000,000	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	54,410,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		2,775,000,000.00		300,000	390,996,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	407,018,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		3,603,150,000.00		459,000	319,881,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,745,000,000.00		366,000	266,913,500.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		54,400,000,000.00		544,000	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	380,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	3,997,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	188,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000		74,704,700,000,000.00		747,047,000	300,000,000.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	280,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	2,625,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			55,100,000,000.00	551,000	26,371,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			4,700,000,000.00	47,000	17,395,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	550,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000		1,945,000,000.00	19,450,000,000.00	19,450,000	19,450,000.00
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		2,100,000,000.00	21,000,000,000.00	21,000	23,000.00
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		12,000,000,000.00	120,000,000,000.00	120,000	29,987,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			32,989,187,600,000.00	329,891,876	165,245,938.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	1,000,000.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	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
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	290,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF026	On 05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP010	On 30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP014	On 29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP015	On 29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP140	On 10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP160	On 13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP170	On 23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP180	On 28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP190	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP200	On 17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP210	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP220	On 09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On 30/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSA	On 05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			37,900,000,000.00	379,000	4,481,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	790,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	5,494,000.00
MTN05 On	28/10/2013	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			15,500,000,000.00	155,000	4,984,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			5,000,000,000.00	50,000	6,495,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			17,800,000,000.00	178,000	11,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	560,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	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			11,200,000,000.00	112,000	4,988,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	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
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,230,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			5,000,000,000,000.00	50,000,000	260,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			26,900,000,000.00	269,000	11,000,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	30,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			57,900,000,000.00	579,000	27,981,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	129,655,172.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	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
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			6.58500	6.55000		101,915,275,213,500.00	15,476,883,100	14,067,049,698.00	
R158P	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
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			8.29000	8.23000		61,378,422,190,000.00		7,403,911,000	9,588,779,800.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.14000		7,595,000,000.00		54,250,000	1,299,493,328.00
R197	On	07/12/2023	Spot Bond			2.53000	2.56000		328,252,320,000.00		129,744,000	371,234,000.00
R201	On	21/12/2014	Spot Bond			6.18500	6.15000		906,034,465,000.00		146,489,000	2,298,738,000.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000		119,322,252,900.00		44,193,427	1,414,896,573.00
R203	On	15/09/2017	Spot Bond			7.34500	7.31000		38,625,393,885,000.00		5,258,733,000	7,664,923,000.00
R204	On	21/12/2018	Spot Bond			7.61500	7.58000		14,242,510,406,500.00		1,870,323,100	3,985,433,411.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.91500	5.87000		39,251,295,265,000.00		6,635,891,000	5,412,581,000.00
R207	On	15/01/2020	Spot Bond			7.82500	7.78500		40,214,612,470,000.00		5,139,247,600	5,364,984,000.00
R208	On	31/03/2021	Spot Bond			7.87500	7.84000		30,666,116,250,000.00		3,894,110,000	7,177,706,600.00
R209	On	31/03/2036	Spot Bond			8.73500	8.68000		14,422,201,270,000.00		1,651,082,000	10,079,391,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.73000	2.75000			489,155,940,000.00	179,178,000	713,374,000.00
R211	On	31/01/2017	Spot Bond			1.30000	1.30000			39,662,450,100.00	30,509,577	902,155,423.00
R212	On	31/01/2022	Spot Bond			2.52000	2.52000			153,720,000,000.00	61,000,000	334,000,000.00
R213	On	28/02/2031	Spot Bond			8.73000	8.66000			8,255,961,000,000.00	945,700,000	2,122,830,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,457,500,000,000.00	1,455,000,000	2,200,838,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	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
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			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
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	17,993,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			10,100,000,000.00	101,000	2,989,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	3,996,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			2,990,000,000.00	520,000	520,000.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	70,000.00
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			5,400,000,000.00	54,000	2,494,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	240,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	110,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
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
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SYN859On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On 19/12/2011 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
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000		7,252,200,000.00	72,522,000.00	366,000,000.00	
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			26,800,000,000.00	268,000	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			19,400,000,000.00	194,000	1,007,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			71,800,000,000.00	718,000	414,639,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	87,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			23,000,000,000.00	230,000	16,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	15,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			25,600,000,000.00	256,000	51,573,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	134,701,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>641,415,731,128,000.00</b>	<b>53,187,195,680</b>	<b>86,852,215,638.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>							<b>641,416,856,989,694.00</b>	<b>3,187,241,916</b>	<b>86,853,478,227.00</b>
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