



Daily MTM Report

Daily summary for: 21/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.02100	7.76580		22.64	407,522,947.00	50,807	204,331.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		544.00000	751,000	20.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		128.00000	80,000	20.19	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		513.00000	713,000	20.28	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		147.00000	92,000	20.28	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		579.00000	791,000	20.09	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		113.00000	70,000	20.09	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		24.00000	15,000	21.01	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,040.00000	1,286,000	21.01	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		482.00000	347,000	22.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		248.00000	368,000	22.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		47.00000	31,000	20.39	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		813.00000	1,052,000	20.39	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		99.00000	60,000	19.99	0.00	0	1,500.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		615.00000	831,000	19.99	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,620.00000	1,874,000	23.04	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		4.00000	3,000	23.04	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		189.00000	119,000	20.48	1,428,000.00	12,000	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		455.00000	640,000	20.48	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,326.00000	1,577,000	21.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		10.00000	6,000	21.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,374.00000	1,626,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		8.00000	5,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,521.00000	1,774,000	22.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		5.00000	3,000	22.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		234.00000	348,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		518.00000	377,000	22.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,818.00000	2,073,000	23.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	2,000	23.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		483.00000	676,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		167.00000	105,000	20.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,086.00000	1,334,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		20.00000	13,000	21.13	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		993.00000	1,239,000	20.88	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		27.00000	18,000	20.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		279.00000	411,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		413.00000	290,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		356.00000	513,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		290.00000	192,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		947.00000	1,191,000	20.76	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		31.00000	20,000	20.76	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		1,472.00000	1,725,000	22.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		6.00000	4,000	22.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,423.00000	1,675,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		7.00000	4,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,768.00000	2,023,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		315.00000	459,000	21.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		349.00000	238,000	21.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		402.00000	572,000	20.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		236.00000	151,000	20.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,181.00000	1,431,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	10,000	21.38	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,917.00000	2,172,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		296.00000	434,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		380.00000	263,000	21.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		86.00000	51,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		652.00000	872,000	19.90	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,229.00000	1,479,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		13.00000	8,000	21.50	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		167.00000	252,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		751.00000	581,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		197.00000	295,000	23.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		631.00000	474,000	23.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,669.00000	1,923,000	23.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		3.00000	2,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		691.00000	916,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		75.00000	45,000	20.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		902.00000	1,144,000	20.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		36.00000	23,000	20.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		730.00000	961,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		64.00000	40,000	20.14	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,134.00000	1,382,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	11,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,570.00000	1,824,000	22.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	3,000	22.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		176.00000	265,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		710.00000	544,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,277.00000	1,528,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		11.00000	7,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		857.00000	1,098,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		41.00000	27,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		378.00000	542,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		262.00000	171,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		158.00000	239,000	24.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		792.00000	618,000	24.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		186.00000	280,000	23.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		670.00000	509,000	23.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		334.00000	485,000	21.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		318.00000	214,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		771.00000	1,006,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		55.00000	35,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		221.00000	329,000	23.16	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		555.00000	408,000	23.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,719.00000	1,973,000	23.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		3.00000	2,000	23.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		263.00000	389,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		447.00000	318,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		428.00000	605,000	20.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		212.00000	134,000	20.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		208.00000	312,000	23.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		592.00000	441,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.11310	7.85480		22.10	5,662,943.80	698	47,237.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		928.00000	1,164,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		109.00000	87,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		890.00000	1,122,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		121.00000	95,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		969.00000	1,206,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		100.00000	79,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		958.00000	1,194,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		103.00000	81,000	20.11	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		844.00000	1,068,000	19.86	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		139.00000	105,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		774.00000	987,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		169.00000	124,000	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,126.00000	1,369,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		71.00000	56,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		808.00000	1,028,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		153.00000	115,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,170.00000	1,414,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		65.00000	51,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		595.00000	779,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		290.00000	216,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		428.00000	569,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		523.00000	406,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		677.00000	877,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		222.00000	164,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		323.00000	437,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		768.00000	624,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,214.00000	1,459,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		59.00000	46,000	20.61	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		311.00000	421,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		806.00000	658,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,083.00000	1,325,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		78.00000	62,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		410.00000	548,000	21.69	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		555.00000	435,000	21.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		880.00000	1,110,000	19.94	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		125.00000	97,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,258.00000	1,505,000	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	On	19/03/2012	Foreign Exchange Future	6.65	Put		53.00000	42,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		647.00000	844,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		242.00000	181,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		349.00000	471,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		694.00000	558,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		464.00000	614,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		459.00000	351,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		917.00000	1,152,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		112.00000	89,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,303.00000	1,551,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		48.00000	38,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		484.00000	638,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		429.00000	325,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		394.00000	527,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		589.00000	464,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		446.00000	591,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		491.00000	378,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		364.00000	489,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		659.00000	526,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		709.00000	912,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		204.00000	149,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		741.00000	948,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		186.00000	135,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,041.00000	1,281,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		86.00000	68,000	20.28	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	7.70	Call		525.00000	689,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		370.00000	276,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		378.00000	508,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		623.00000	495,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		621.00000	811,000	20.03	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		266.00000	198,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,487.00000	1,739,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		32.00000	26,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,725.00000	1,981,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		20.00000	18,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		571.00000	748,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		316.00000	235,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		336.00000	454,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		731.00000	591,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,677.00000	1,932,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		22.00000	19,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		999.00000	1,237,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		94.00000	74,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		504.00000	663,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		399.00000	300,000	20.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		299.00000	406,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		844.00000	693,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,440.00000	1,691,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		35.00000	28,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		548.00000	718,000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		343.00000	255,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,349.00000	1,597,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		44.00000	34,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,394.00000	1,644,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		39.00000	31,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,534.00000	1,787,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		29.00000	24,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,773.00000	2,029,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		18.00000	16,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		288.00000	391,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		883.00000	728,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		278.00000	377,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		923.00000	764,000	23.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.19870	7.93850		21.85	7,526,406.60	918	19,713.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		909.00000	1,124,000	19.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		221.00000	175,000	19.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		878.00000	1,087,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		240.00000	188,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		942.00000	1,162,000	19.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		204.00000	163,000	19.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.28570	8.02430		21.92	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,070.00000	1,290,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		246.00000	204,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,038.00000	1,253,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		264.00000	217,000	19.44	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	7.15	Call		1,105.00000	1,327,000	19.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		231.00000	191,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		284.00000	231,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,008.00000	1,217,000	19.44	0.00	0	42,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,464.00000	1,299,000	24.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		388.00000	485,000	24.09	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		716.00000	873,000	20.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		592.00000	487,000	20.64	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.36130	8.10080		22.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		920.00000	1,096,000	20.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		519.00000	435,000	20.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		898.00000	1,070,000	20.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		547.00000	459,000	20.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		944.00000	1,122,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		493.00000	411,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		698.00000	593,000	21.01	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		799.00000	954,000	21.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,487.00000	1,333,000	23.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		488.00000	594,000	23.77	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44120	8.18180		22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		938.00000	1,100,000	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		706.00000	609,000	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		919.00000	1,079,000	21.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		737.00000	638,000	21.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		958.00000	1,122,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		676.00000	581,000	20.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,508.00000	1,363,000	23.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		590.00000	704,000	23.49	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		882.00000	1,037,000	21.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		800.00000	696,000	21.30	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.12010	8.86650		23.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,571.00000	1,741,000	22.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,205.00000	1,121,000	22.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,551.00000	1,724,000	22.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,235.00000	1,154,000	22.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,591.00000	1,759,000	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,175.00000	1,089,000	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		887.00000	821,000	21.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,753.00000	1,941,000	21.44	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.25080	9.99720		24.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,247.00000	2,445,000	23.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,394,000	23.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,227.00000	2,427,000	23.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,480.00000	1,426,000	23.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,268.00000	2,464,000	23.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,421.00000	1,363,000	23.64	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			8.02100	7.76580			22.64	88,231.00	11	500.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		81,255.00000	105,167,000	20.39	20.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		4,675.00000	3,067,000	20.39	20.39	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	19/12/2011	Foreign Exchange Future	7.05	Call		77,083.00000	100,601,000	20.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		5,503.00000	3,501,000	20.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		85,682.00000	109,780,000	20.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		4,102.00000	2,680,000	20.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.11310	7.85480		22.10	40,565.50	5	5.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		59,531.00000	77,866,000	20.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		29,051.00000	21,556,000	20.13	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		57,095.00000	74,767,000	20.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		31,615.00000	23,457,000	20.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		62,075.00000	81,062,000	20.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		26,595.00000	19,752,000	20.03	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.50060	12.19670		18.17	14,838,212.20	1,187	19,180.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		723.00000	954,000	16.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		176.00000	103,000	16.41	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		691.00000	916,000	16.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		194.00000	115,000	16.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		756.00000	994,000	16.35	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		159.00000	93,000	16.35	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		428.00000	591,000	17.44	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		431.00000	290,000	17.44	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		981.00000	1,245,000	15.99	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		84.00000	44,000	15.99	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		574.00000	771,000	16.71	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		277.00000	170,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		660.00000	878,000	16.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		213.00000	127,000	16.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,717.00000	2,015,000	19.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		20.00000	14,000	19.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,523.00000	1,819,000	18.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		26.00000	18,000	18.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.63390	12.32610		18.80	6,329,583.90	501	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,105.00000	1,348,000	16.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		229.00000	164,000	16.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,071.00000	1,310,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		245.00000	176,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,140.00000	1,386,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		214.00000	152,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,037.00000	1,273,000	17.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		261.00000	189,000	17.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		831.00000	1,033,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		405.00000	299,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,445.00000	1,726,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		119.00000	92,000	17.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		884.00000	1,099,000	17.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		358.00000	265,000	17.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		645.00000	812,000	18.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		619.00000	478,000	18.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,176.00000	1,427,000	16.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		200.00000	143,000	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,531.00000	1,814,000	17.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		105.00000	80,000	17.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		941.00000	1,167,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		315.00000	233,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,363.00000	1,638,000	17.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		137.00000	104,000	17.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.75650	12.44690		17.53	127,565.00	10	1,870.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,020.00000	1,229,000	16.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		423.00000	323,000	16.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		994.00000	1,196,000	16.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		447.00000	340,000	16.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,050.00000	1,261,000	16.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		403.00000	305,000	16.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10510	0.10170		21.24	2,627.50	25	5,690.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,177.00000	2,516,000	25.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		7.00000	6,000	25.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,213.00000	1,533,000	19.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		43.00000	23,000	19.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,172.00000	3,512,000	30.84	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	30.84	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10640	0.10300		22.27	0.00	0	42.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,300.00000	1,735,000	21.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		0.00000	95,000	21.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		300.00000	1,013,000	22.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		0.00000	373,000	22.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,300.00000	2,659,000	22.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	19,000	22.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.96710	10.63310			14,290,131.30	1,303	25,613.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		904.00000	1,204,000	17.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		71.00000	37,000	17.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		864.00000	1,157,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		81.00000	40,000	16.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		945.00000	1,251,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		62.00000	34,000	17.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		749.00000	1,028,000	17.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		116.00000	61,000	17.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,120.00000	1,441,000	18.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		37.00000	24,000	18.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,357.00000	1,683,000	19.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		24.00000	16,000	19.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,261.00000	1,585,000	18.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		28.00000	18,000	18.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		126.00000	196,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,243.00000	979,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		786.00000	1,070,000	16.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		103.00000	53,000	16.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		146.00000	225,000	21.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,113.00000	858,000	21.43	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	9.50	Call		1,167.00000	1,489,000	18.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		34.00000	22,000	18.28	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		266.00000	401,000	19.30	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		633.00000	434,000	19.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		583.00000	828,000	17.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		200.00000	111,000	17.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		139.00000	215,000	21.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,156.00000	898,000	21.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		527.00000	754,000	17.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		244.00000	137,000	17.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		713.00000	986,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		130.00000	69,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,073.00000	1,393,000	17.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		40.00000	26,000	17.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		216.00000	330,000	20.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		783.00000	563,000	20.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		645.00000	905,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		162.00000	88,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		678.00000	945,000	17.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		145.00000	78,000	17.14	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		221.00000	123,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		554.00000	790,000	17.36	0.00	0	2,740.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.09310	10.75500		19.23	44,372.40	4	10,759.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		899.00000	1,158,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		244.00000	165,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		867.00000	1,121,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		262.00000	178,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		932.00000	1,195,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		227.00000	152,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,750.00000	2,074,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	31,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		807.00000	1,050,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		302.00000	207,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,107.00000	1,398,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		152.00000	105,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,796.00000	2,121,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	28,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,035.00000	1,314,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		180.00000	121,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		631.00000	827,000	17.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		476.00000	334,000	17.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		568.00000	749,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		563.00000	406,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		779.00000	1,016,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		324.00000	223,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		444.00000	594,000	19.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		789.00000	601,000	19.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		337.00000	457,000	20.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,082.00000	864,000	20.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		511.00000	678,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		656.00000	485,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		286.00000	390,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,281.00000	1,047,000	20.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		493.00000	656,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		688.00000	513,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,307.00000	1,615,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		102.00000	72,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		386.00000	521,000	19.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		931.00000	728,000	19.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.21010	10.87000		19.08	0.00	0	13,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		906.00000	1,135,000	17.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		436.00000	325,000	17.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		881.00000	1,104,000	17.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		461.00000	344,000	17.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		931.00000	1,166,000	17.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		411.00000	306,000	17.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.32820	10.98670		19.43	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		914.00000	1,125,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		653.00000	522,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		931.00000	1,096,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		720.00000	543,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		940.00000	1,155,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		629.00000	502,000	18.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			400.95400	401.47200			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			406.71700	407.24400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.82100	368.19500			0.00	0	1,690.00
ALBI	On	02/02/2012	Index Future			373.10800	373.48800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.96060	7.70720		22.84	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,009.00000	1,262,000	23.29	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		2.00000	1,000	23.29	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		960.00000	1,212,000	22.86	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		3.00000	1,000	22.86	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,059.00000	1,312,000	23.72	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	1,000	23.72	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		8.00000	3,000	20.70	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		715.00000	964,000	20.70	0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		66.00000	24,000	19.87	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		373.00000	585,000	19.87	0.00	0	6,757.00
ANY DA	On	20/10/2011	Any day expiry			7.95600	7.75000		23.13	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.75	Call		0.00000	312,000	21.73	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.75	Put		0.00000	106,000	21.73	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.80	Call		0.00000	283,000	22.08	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.80	Put		0.00000	127,000	22.08	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.70	Call		0.00000	343,000	21.39	0.00	0	0.00
ANY DA	On	20/10/2011	Any day expiry	7.70	Put		0.00000	87,000	21.39	0.00	16,500	16,500.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.08690	7.90730		15.12	14,232,944.00	1,760	7,072.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,264.00000	1,442,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		7.00000	5,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,215.00000	1,393,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		8.00000	6,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,315.00000	1,491,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	4,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		488.00000	633,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		81.00000	46,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		648.00000	815,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		41.00000	28,000	16.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.10270	7.92480		15.44	71,303,760.00	8,800	20,216.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		760.00000	919,000	15.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		85.00000	66,000	15.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		720.00000	876,000	15.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		95.00000	73,000	15.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		801.00000	962,000	15.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		76.00000	59,000	15.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		643.00000	795,000	15.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		118.00000	92,000	15.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,019.00000	1,187,000	16.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		44.00000	34,000	16.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		417.00000	540,000	15.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		242.00000	187,000	15.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		606.00000	755,000	15.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		131.00000	102,000	15.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		973.00000	1,141,000	16.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		48.00000	38,000	16.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,733.00000	1,910,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	7,000	18.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.11900	7.94400		15.31	0.00	0	5,790.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		553.00000	682,000	14.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		259.00000	213,000	14.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		524.00000	648,000	14.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		280.00000	229,000	14.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		582.00000	716,000	14.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		238.00000	197,000	14.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.01230	8.88460		13.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,885.00000	1,990,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		300.00000	278,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,847.00000	1,951,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	289,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,924.00000	2,029,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		289.00000	267,000	13.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.01780	7.81190		16.20	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		606.00000	795,000	15.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		44.00000	27,000	15.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		565.00000	750,000	15.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		53.00000	32,000	15.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		649.00000	840,000	15.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		37.00000	22,000	15.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		319.00000	467,000	15.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		157.00000	99,000	15.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,021.00000	1,225,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		9.00000	7,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		349.00000	502,000	15.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		137.00000	84,000	15.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		973.00000	1,176,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		11.00000	8,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		485.00000	663,000	15.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		73.00000	45,000	15.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		925.00000	1,127,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		13.00000	9,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		448.00000	621,000	15.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		86.00000	53,000	15.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.09710	7.89040		16.21	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		340.00000	680,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	133,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		290.00000	644,000	15.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		0.00000	147,000	15.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		390.00000	717,000	15.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		0.00000	120,000	15.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.97150	8.79820		21.48	0.00	0	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		637.00000	771,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		139.00000	100,000	19.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		603.00000	733,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		155.00000	112,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		673.00000	809,000	19.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		125.00000	88,000	19.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		513.00000	627,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		215.00000	156,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		747.00000	890,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		99.00000	69,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		949.00000	1,111,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		51.00000	40,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		485.00000	593,000	19.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		237.00000	172,000	19.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		328.00000	408,000	21.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		430.00000	337,000	21.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		192.00000	240,000	23.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		794.00000	669,000	23.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		250.00000	312,000	22.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		602.00000	491,000	22.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		542.00000	661,000	19.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		194.00000	140,000	19.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		866.00000	1,020,000	19.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		68.00000	49,000	19.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,086.00000	1,250,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		38.00000	29,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		366.00000	455,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		368.00000	284,000	20.74	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,178.00000	1,344,000	20.87	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		30.00000	23,000	20.87	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		410.00000	507,000	20.38	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		312.00000	236,000	20.38	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		311.00000	387,000	21.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		463.00000	366,000	21.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		459.00000	563,000	20.01	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		261.00000	192,000	20.01	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		182.00000	228,000	23.46	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		834.00000	707,000	23.46	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		237.00000	296,000	22.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		639.00000	525,000	22.36	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.10160	8.92590		21.23	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		326.00000	780,000	19.75	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		0.00000	278,000	19.75	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		276.00000	750,000	19.81	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		0.00000	298,000	19.81	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		376.00000	811,000	19.68	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		0.00000	259,000	19.68	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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			368.63100	368.95800			3,686,310.00	1	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		119,580.00000	116,310,000		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		119,480.00000	116,210,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		119,680.00000	116,410,000		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			373.93000	374.26200			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		52,620.00000	49,300,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		52,520.00000	49,200,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		52,720.00000	49,400,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			161.49400	161.80100			1,614,940.00	1	85.00
IGOV	On	02/02/2012	Index Future			163.81500	164.12700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			444.60000	449.28900			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.57500	5.57000			0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.47000	5.46000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.39000	5.41000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.34000	5.36000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.30000	5.33000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.28000	5.32000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.26000	5.28000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.34000	5.34000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.54000	5.56000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.76000	5.79000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.04000	6.04000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.30000	6.31000			0.00	0	1,250.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			363.07700	363.69500			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.29600	368.92400			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.87900	6.89200		4.00	186,078,390.00	1,500	18,362.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,004.00000	5,052,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2.00000	1,000	4.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		5,182.00000	5,231,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,825.00000	4,873,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		3.00000	2,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,529.00000	1,486,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		227.00000	233,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		516.00000	489,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		924.00000	946,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,164.00000	1,190,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		381.00000	357,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,527.00000	2,569,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		70.00000	63,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.97300	6.98700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,298.00000	5,343,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		105.00000	101,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,454.00000	5,499,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		94.00000	90,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,142.00000	5,186,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		116.00000	111,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		675.00000	686,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,230.00000	2,192,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,773.00000	3,728,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		225.00000	229,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,440.00000	1,462,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,218.00000	1,190,000	4.35	0.00	0	130.00

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			7.05200	7.06800		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,190.00000	4,231,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		388.00000	377,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,322.00000	4,364,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		363.00000	352,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,058.00000	4,099,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		414.00000	402,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.11200	7.12900		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,528.00000	3,562,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		917.00000	900,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,635.00000	3,670,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		877.00000	860,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,421.00000	3,455,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		958.00000	941,000	4.31	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			8.42200	8.40900		12.00	304,073,730.86	2,501	24,956.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,828.00000	5,708,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		381.00000	385,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,212.00000	6,091,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		321.00000	324,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,451.00000	5,332,000	12.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Put		451.00000	456,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		838.00000	850,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,026.00000	3,915,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,894.00000	3,964,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		893.00000	839,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,346.00000	2,390,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,781.00000	1,701,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,785.00000	2,687,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,451.00000	1,477,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,602.00000	6,480,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		270.00000	272,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,334.00000	6,431,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		312.00000	285,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		647.00000	602,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,643.00000	4,722,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,200.00000	1,135,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,218.00000	3,277,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.50200	8.48900		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,561.00000	6,463,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,917.00000	1,941,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,868.00000	6,769,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,784.00000	1,807,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,260.00000	6,164,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,058.00000	2,084,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,463.00000	8,546,000	12.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	7.75	Call		1,241.00000	1,202,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,177.00000	18,291,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		128.00000	121,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.57800	8.56400		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,238.00000	7,145,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,330.00000	3,366,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,513.00000	7,418,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,169.00000	3,203,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,968.00000	6,877,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,499.00000	3,536,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64700	8.63300		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,363.00000	6,284,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,314.00000	5,361,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,601.00000	6,521,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,108.00000	5,154,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,129.00000	6,052,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,527.00000	5,576,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.33095	214.33393			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,334.00000	2,331,000		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	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		2,284.00000	2,281,000		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		2,384.00000	2,381,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			243.17701	243.13999			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,640.00000	4,677,000		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		4,590.00000	4,627,000		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		4,690.00000	4,727,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.52400	6.54200		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,106.00000	4,158,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,243.00000	4,295,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,968.00000	4,020,000	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			6.59300	6.61200		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,263.00000	4,313,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	9,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Call		4,388.00000	4,438,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	7,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,139.00000	4,188,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		12.00000	10,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.64600	6.66800		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,808.00000	2,852,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		206.00000	196,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,908.00000	2,953,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		188.00000	179,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,707.00000	2,751,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		224.00000	214,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.67600	6.69900		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,174.00000	2,212,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		413.00000	400,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,258.00000	2,295,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		389.00000	375,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,092.00000	2,129,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		440.00000	426,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			181.08855	182.50842			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		182,008.00000	180,589,000		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		181,958.00000	180,539,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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		182,058.00000	180,639,000		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			181.02818	182.46882			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		5,469.00000	4,028,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		5,419.00000	3,978,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		5,519.00000	4,078,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.68100	7.69000		6.50	129,915,937.17	1,251	2,187.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,799.00000	3,836,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		64.00000	58,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,012.00000	4,050,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		52.00000	47,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,588.00000	3,624,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		78.00000	72,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.78800	7.79600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,676.00000	4,701,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		468.00000	457,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,854.00000	4,879,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		431.00000	420,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,500.00000	4,525,000	7.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		507.00000	496,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.88500	7.89400		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,605.00000	4,630,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		972.00000	958,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,760.00000	4,785,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		919.00000	905,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,453.00000	4,477,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,027.00000	1,012,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.97200	7.98200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,996.00000	4,018,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,871.00000	1,851,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,125.00000	4,148,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,797.00000	1,779,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,869.00000	3,890,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,946.00000	1,926,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.88400	7.89200		7.50	103,668.92	1	3,182.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,556.00000	4,594,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		63.00000	58,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,798.00000	4,836,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		51.00000	46,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,316.00000	4,352,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		78.00000	71,000	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			7.98200	7.99000		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,527.00000	5,557,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		431.00000	420,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,734.00000	5,766,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		395.00000	385,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,321.00000	5,351,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		470.00000	458,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.07400	8.08300		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,616.00000	4,643,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,325.00000	1,306,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,793.00000	4,820,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,260.00000	1,242,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,448.00000	4,474,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,399.00000	1,379,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.15900	8.16800		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,021.00000	4,042,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,421.00000	2,398,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,164.00000	4,186,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,326.00000	2,304,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,880.00000	3,901,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,519.00000	2,496,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			6.25700	6.30600		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,899.00000	2,999,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,997.00000	3,097,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,800.00000	2,900,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.31500	6.37100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,924.00000	3,024,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		15.00000	13,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,010.00000	3,109,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		13.00000	10,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,839.00000	2,938,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		17.00000	14,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.35500	6.42000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,915.00000	1,998,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		212.00000	191,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,978.00000	2,063,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		197.00000	178,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,853.00000	1,935,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		228.00000	206,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.35200	6.42800		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,493.00000	1,567,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		378.00000	348,000	2.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		1,541.00000	1,616,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		359.00000	330,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,445.00000	1,518,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		397.00000	366,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.08700	8.06400		8.75	973,278.60	10	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,977.00000	3,853,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		147.00000	154,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,223.00000	4,097,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		121.00000	127,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,734.00000	3,611,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		176.00000	185,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,725.00000	1,795,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		780.00000	718,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,457.00000	1,369,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		966.00000	1,010,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,179.00000	2,074,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		558.00000	585,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,593.00000	4,712,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		86.00000	74,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,318.00000	2,402,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		497.00000	450,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,550.00000	1,615,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		894.00000	827,000	8.81	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	8.40	Call		2,381.00000	2,273,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		480.00000	504,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.18200	8.15800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,222.00000	5,110,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		675.00000	696,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,432.00000	5,318,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		623.00000	643,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,016.00000	4,905,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		731.00000	754,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.27300	8.24800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,491.00000	4,397,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,822.00000	1,863,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,662.00000	4,566,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,732.00000	1,771,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,317.00000	4,224,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,909.00000	1,951,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.35800	8.33200		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,606.00000	4,517,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,440.00000	2,487,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,764.00000	4,673,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,343.00000	2,388,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,451.00000	4,363,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,540.00000	2,589,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.12900	8.10600		9.75	91,769.44	1	6,822.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,019.00000	3,887,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		184.00000	192,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,277.00000	4,144,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		153.00000	160,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,764.00000	3,634,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		219.00000	230,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,799.00000	1,873,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		838.00000	771,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,000.00000	1,046,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,573.00000	1,478,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,353.00000	2,241,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		576.00000	605,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,804.00000	4,668,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		105.00000	110,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.21500	8.19100		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,452.00000	5,333,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		777.00000	801,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,674.00000	5,553,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		720.00000	742,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,233.00000	5,116,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		838.00000	864,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.29600	8.27200		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,586.00000	5,480,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,462.00000	1,496,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,785.00000	5,678,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,387.00000	1,420,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,390.00000	5,285,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,542.00000	1,577,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.37100	8.34500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,902.00000	4,806,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,631.00000	2,683,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,075.00000	4,976,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,529.00000	2,578,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,732.00000	4,638,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,738.00000	2,792,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.62400	8.59600		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,465.00000	2,305,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,220.00000	1,289,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,712.00000	2,545,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,069.00000	1,131,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		2,229.00000	2,077,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,384.00000	1,461,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.68900	8.66000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,778.00000	4,616,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,105.00000	2,177,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,019.00000	4,853,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,965.00000	2,033,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,542.00000	4,384,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,252.00000	2,328,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.75000	8.72000		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,377.00000	5,223,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,190.00000	3,275,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,600.00000	5,443,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,033.00000	3,116,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,159.00000	5,009,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,355.00000	3,444,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.80500	8.77400		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,075.00000	6,911,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,455.00000	3,536,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,299.00000	7,132,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,315.00000	3,393,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,853.00000	6,691,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,600.00000	3,683,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			135.50511	135.48439			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,484.00000	4,505,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		4,434.00000	4,455,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		4,534.00000	4,555,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.93792	112.81680			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,567.00000	111,688,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,517.00000	111,638,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,617.00000	111,738,000		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			113.22359	113.10092			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,601.00000	2,724,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.55	Call		2,551.00000	2,674,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,651.00000	2,774,000		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			110.48528	110.46877			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,969.00000	107,985,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,919.00000	107,935,000		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		108,019.00000	108,035,000		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			110.60511	110.58854			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,089.00000	2,105,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,039.00000	2,055,000		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		2,139.00000	2,155,000		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			8.68500	8.65700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		759.00000	529,000		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		1,162.00000	933,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		352.00000	123,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.76100	8.73200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,127.00000	1,893,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,515.00000	2,281,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,737.00000	1,502,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.82800	8.79900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,487.00000	3,256,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,860.00000	3,629,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,112.00000	2,881,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.89000	8.85900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,999.00000	2,755,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		3,370.00000	3,127,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		2,624.00000	2,381,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			16,109.02000	15,612.17000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.25680	1.21630		22.58	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,253.00000	1,629,000	21.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		90.00000	61,000	21.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		875.00000	1,202,000	20.91	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		212.00000	134,000	20.91	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,704.00000	2,093,000	21.84	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		41.00000	25,000	21.84	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.27330	1.23230		21.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		323.00000	1,140,000	20.65	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		0.00000	407,000	20.65	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		0.00000	883,000	21.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		177.00000	650,000	21.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		823.00000	1,473,000	20.28	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		0.00000	240,000	20.28	0.00	0	0.00
Total for Derivatives :										1,169,976,315.19	99,795	880,375.00
<u>j-Bonds</u>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			23,800,000,000.00	4,000,000	2,000,000.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,114,400,000,000.00	41,144,000	23,072,000.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	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			70,922,400,000,000.00	709,224,000	507,224,000.00
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			420,000,000,000.00	4,200,000	1,958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			105,600,000,000.00	1,056,000	9,581,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	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
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		30,500,000,000.00	305,000	305,000	305,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		300,000,000,000.00	3,000,000	3,000,000	3,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		13,100,000,000.00	131,000	131,000	1,059,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			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
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		73,610,000,000,000.00		736,100,000	500,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		47,500,000,000,000.00		475,000	11,326,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		42,100,000,000,000.00		421,000	7,785,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		112,500,000,000,000.00		1,125,000	6,525,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL010	On	30/09/2011	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
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026	On	08/05/2013	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		20,300,000,000.00		203,000	3,207,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		11,600,000,000.00		116,000	19,777,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			14,200,000,000.00	142,000	142,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	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
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	5,381,675.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000		400,000,000,000.00	0.00	4,000,000	2,000,000.00
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
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		85,100,000,000.00	0.00	851,000	5,589,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000		294,200,000,000.00	0.00	2,942,000	1,471,000.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	27/10/2011			100.00000	100.00000			3,600,000,000,000.00	36,000,000	9,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			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
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		50,200,000,000.00		502,000	251,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	5,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	650,000,000.00
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
CBL05	On	02/11/2012			100.00000	100.00000		310,200,000,000.00		3,102,000	1,551,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			33,400,000,000.00	334,000	4,805,000.00
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			40,200,000,000.00	402,000	8,996,000.00
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	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151	On 15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155	On 20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			46,700,000,000.00	467,000	3,249,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			140,600,000,000.00	1,406,000	84,701,852.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			28,400,000,000.00	284,000	125,872,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
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
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000		521,200,000,000.00	5,212,000	2,606,000.00	
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000		283,400,000,000.00	2,834,000	1,417,000.00	
ES15	On	30/08/2015			100.00000	100.00000		20,000,000,000,000.00	200,000,000	356,007,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			44,427,750,000.00	4,803,000	164,260,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			200,000,000,000.00	20,000,000	366,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			36,243,450,000.00	4,617,000	235,162,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			406,897,500,000.00	54,253,000	261,362,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			57,600,000,000.00	576,000	4,244,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			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
FRC74	On	20/09/2016	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
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			15,600,000,000.00	156,000	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			85,800,000,000.00	858,000	1,127,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			2,151,342,000,000.00	21,513,420	3,585,564.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			65,000,000,000.00	650,000	350,000.00
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			280,000,000,000.00	2,800,000	1,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		144,400,000,000.00		1,444,000	29,330,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		180,000,000,000.00		1,800,000	98,900,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		38,000,000,000.00		380,000	17,882,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			261,400,000,000.00	2,614,000	1,307,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			21,100,000,000.00	211,000	3,641,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			209,433,600,000.00	2,094,336	1,047,168.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000		9,300,000,000,000.00	93,000,000,000.00	93,000,000	31,000,000.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000,000.00	30,000,000	15,000,000.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000		7,240,000,000,000.00	72,400,000	36,200,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			26,600,000,000.00	266,000	605,000.00
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			64,200,000,000.00	642,000	46,594,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259		6,097,240,580,000.00		62,000,000	31,000,000.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			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
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		736,800,000,000.00		7,368,000	8,384,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000		3,200,000,000,000.00		32,000,000	8,000,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			19,800,000,000.00	198,000	16,363,900.00
MTN02	On	13/07/2014			100.00000	100.00000			95,900,000,000.00	959,000	6,321,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	1,900,000.00
MTN04	On	13/07/2017			100.00000	100.00000			344,500,000,000.00	3,445,000	8,977,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			3,200,000,000,000.00	32,000,000	8,000,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		5,044,460,000,000.00		50,444,600	25,222,300.00
NBK2A	On	15/09/2015			100.00000	100.00000		70,300,000,000.00		703,000	6,440,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		27,100,000,000.00		271,000	6,798,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		94,900,000,000.00		949,000	13,358,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,200,000,000,000.00	12,000,000,000.00	12,000,000	6,000,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	2,000,000.00
NED6	On	20/09/2013			100.00000	100.00000		100,000,000,000.00	1,000,000,000.00	1,000,000	1,000,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		31,500,000,000.00	315,000,000.00	315,000	7,044,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000		4,000,000,000,000.00	40,000,000,000.00	40,000,000	20,000,000.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500		15,151,500,000.00		2,220,000	1,110,000.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			49,700,000,000.00	497,000	11,900,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	56,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		130,800,000,000.00		1,308,000	46,436,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000		240,000,000,000.00	0.00	2,400,000	1,200,000.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.84000	6.85000		181,038,679,747,920.00	26,467,643,238	20,456,575,812.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000		4,000,000,000,000.00	40,000,000		0.00
R186	On	21/12/2026			8.38500	8.37000		91,813,616,797,305.00	10,949,745,593	10,643,558,500.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			0.36000	0.36000			0.00	0	1,701,715,252.00
R197	On	07/12/2023			2.40000	2.40000		149,995,200,000.00	62,498,000	403,932,869.00	
R201	On	21/12/2014			6.49500	6.51000		5,451,331,440,000.00	839,312,000	2,646,440,700.00	
R202	On	07/12/2033			2.45000	2.40000		4,142,813,838,800.00	1,690,944,424	927,225,194.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.63500	7.64000			43,172,061,690,000.00	5,654,494,000	8,713,383,000.00
R204	On	21/12/2018	Spot Bond			7.84000	7.84500			18,402,021,344,000.00	2,347,196,600	5,314,954,706.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.23500	6.28000			28,422,827,355,000.00	4,558,593,000	5,037,798,000.00
R207	On	15/01/2020	Spot Bond			8.04500	8.02000			46,336,782,557,950.00	5,759,699,510	7,944,603,410.00
R208	On	31/03/2021	Spot Bond			8.09000	8.06500			28,407,444,430,000.00	3,511,427,000	6,679,200,400.00
R209	On	31/03/2036	Spot Bond			8.59500	8.56500			41,606,684,595,000.00	4,840,801,000	8,388,992,117.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			88,800,000,000.00	37,000,000	722,000,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.45000			0.00	0	1,152,603,000.00
R212	On	31/01/2022	Spot Bond			2.38000	2.38000			488,804,400,000.00	205,380,000	627,057,846.00
R213	On	28/02/2031	Spot Bond			8.65000	8.62000			15,051,000,000,000.00	1,740,000,000	1,094,039,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,071,500,000,000.00	4,011,000,000	2,804,715,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	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
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	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
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
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
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
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	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			17,900,000,000.00	179,000	18,026,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			48,300,000,000.00	483,000	4,565,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			11,700,000,000.00	117,000	4,312,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			15,887,968,200,000.00	158,879,682	158,879,682.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	110,000,000.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6,200,000,000.00	62,000,000	1,070,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	356,000,000.00
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			17,700,000,000.00	177,000	95,000.00
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			29,400,000,000.00	294,000	1,920,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			16,300,000,000.00	163,000	163,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
SYN852	On	15/11/2011			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
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		470,000,000,000.00	0.00	4,700,000	2,350,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			35,000,000,000.00	350,000	4,172,000.00
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			724,900,000,000.00	7,249,000	1,022,063,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			230,700,000,000.00	2,307,000	266,835,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			146,300,000,000.00	1,463,000	172,569,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	29,322,187.00
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		291,600,000,000.00		2,916,000	1,458,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			15,800,000,000.00	158,000	52,059,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
Total for j-Bonds :							804,135,727,975,975.00	75,494,303,403	95,050,046,914.00
Grand Total:							804,136,897,952,290.00	'5,494,403,198	95,050,927,289.00