



Daily MTM Report

Daily summary for: 02/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.02820	8.14250		23.89	162,394,429.60	20,228	255,245.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		819.00000	710,000	20.46	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		27.00000	32,000	20.46	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		775.00000	667,000	20.60	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		33.00000	39,000	20.60	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		865.00000	753,000	20.33	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		23.00000	25,000	20.33	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	4,000	23.09	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,396.00000	1,282,000	23.09	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		212.00000	257,000	23.57	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		354.00000	285,000	23.57	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		10.00000	9,000	21.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,152.00000	1,037,000	21.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		20.00000	20,000	20.19	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		912.00000	798,000	20.19	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,993.00000	1,879,000	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	26.97	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		48.00000	58,000	20.88	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		690.00000	586,000	20.88	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,694.00000	1,580,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,744.00000	1,629,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,893.00000	1,779,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		330.00000	264,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		238.00000	286,000	23.89	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,193.00000	2,079,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		732.00000	626,000	20.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		40.00000	48,000	20.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,446.00000	1,332,000	23.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	23.37	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,347.00000	1,233,000	22.80	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	5,000	22.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		407.00000	330,000	22.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		165.00000	202,000	22.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		535.00000	442,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		93.00000	114,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,298.00000	1,184,000	22.51	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	6,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,843.00000	1,729,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,794.00000	1,679,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,143.00000	2,029,000	28.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		467.00000	383,000	22.27	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		125.00000	155,000	22.27	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		610.00000	510,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		68.00000	82,000	21.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,545.00000	1,431,000	23.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	23.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,293.00000	2,178,000	29.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		436.00000	356,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		144.00000	178,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		17.00000	17,000	20.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		959.00000	845,000	20.48	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,595.00000	1,480,000	24.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	2,000	24.24	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		216.00000	172,000	26.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		424.00000	494,000	26.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		266.00000	213,000	25.02	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		324.00000	385,000	25.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,043.00000	1,929,000	27.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,007.00000	893,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		15.00000	15,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,249.00000	1,135,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	7,000	22.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,055.00000	941,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		13.00000	13,000	21.06	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,495.00000	1,381,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,943.00000	1,829,000	26.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		232.00000	184,000	25.76	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		390.00000	456,000	25.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,644.00000	1,530,000	24.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	2,000	24.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,200.00000	1,086,000	21.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	8,000	21.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		572.00000	474,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		80.00000	96,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		201.00000	160,000	26.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		459.00000	532,000	26.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		248.00000	198,000	25.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		356.00000	420,000	25.39	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		499.00000	411,000	21.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		107.00000	133,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,103.00000	989,000	21.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		11.00000	11,000	21.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		307.00000	246,000	24.27	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		265.00000	318,000	24.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,093.00000	1,979,000	27.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	27.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		380.00000	307,000	23.24	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		188.00000	229,000	23.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		649.00000	547,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		57.00000	69,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		286.00000	228,000	24.64	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		294.00000	350,000	24.64	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		126.00000	102,000	29.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		734.00000	824,000	29.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		776.00000	868,000	29.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		118.00000	96,000	29.59	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		11.00000	8,000	40.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,819.00000	2,930,000	40.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,760.00000	3,873,000	40.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		2.00000	1,000	40.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		652.00000	737,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		144.00000	115,000	28.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		533.00000	612,000	27.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		175.00000	140,000	27.27	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.12680	8.24300		23.93	3,023,169.60	372	44,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,261.00000	1,153,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		54.00000	62,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,218.00000	1,110,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		61.00000	69,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,306.00000	1,197,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		49.00000	56,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,293.00000	1,184,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		50.00000	57,000	20.77	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,163.00000	1,056,000	20.67	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		70.00000	79,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,078.00000	974,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		85.00000	97,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,474.00000	1,363,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		31.00000	36,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,120.00000	1,015,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		77.00000	88,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,521.00000	1,409,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		28.00000	32,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		848.00000	759,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		155.00000	182,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		611.00000	545,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		318.00000	368,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		957.00000	859,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		114.00000	132,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		465.00000	413,000	24.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		522.00000	586,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,567.00000	1,455,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		24.00000	28,000	20.96	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		447.00000	397,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		554.00000	620,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,428.00000	1,317,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		35.00000	40,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		588.00000	524,000	23.16	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		345.00000	397,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,206.00000	1,098,000	20.71	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		63.00000	71,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,614.00000	1,501,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		21.00000	24,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		918.00000	825,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		125.00000	148,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		503.00000	447,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		460.00000	520,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		662.00000	591,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		269.00000	314,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,249.00000	1,141,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		56.00000	64,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,662.00000	1,548,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		19.00000	21,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		690.00000	615,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		247.00000	288,000	22.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		565.00000	504,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		372.00000	427,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		636.00000	567,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		293.00000	340,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		522.00000	466,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		429.00000	489,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		997.00000	895,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		104.00000	118,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,037.00000	934,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		94.00000	107,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,383.00000	1,273,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		40.00000	46,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		750.00000	669,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		207.00000	242,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		543.00000	484,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		400.00000	457,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		882.00000	792,000	21.05	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		139.00000	165,000	21.05	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,855.00000	1,740,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		12.00000	13,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,100.00000	1,984,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	7,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		814.00000	728,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		171.00000	201,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		484.00000	430,000	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		491.00000	553,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,051.00000	1,935,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	8,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,338.00000	1,228,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		45.00000	51,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		719.00000	640,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		226.00000	263,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		430.00000	382,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		587.00000	655,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,807.00000	1,691,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		14.00000	14,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		782.00000	698,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		189.00000	221,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,710.00000	1,596,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		17.00000	19,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,758.00000	1,643,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		15.00000	16,000	21.09	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,904.00000	1,789,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		11.00000	12,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,149.00000	2,034,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		6.00000	7,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		413.00000	368,000	25.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		620.00000	691,000	25.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		398.00000	354,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		655.00000	727,000	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		317.00000	283,000	26.82	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		874.00000	956,000	26.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.21950	8.33740		23.66	1,849,387.50	225	22,056.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,226.00000	1,125,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		139.00000	156,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,187.00000	1,088,000	20.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		150.00000	169,000	20.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,265.00000	1,163,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		128.00000	144,000	20.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.31040	8.42970		23.66	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,399.00000	1,298,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		169.00000	188,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,362.00000	1,262,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		182.00000	202,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,436.00000	1,334,000	20.07	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		156.00000	174,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		195.00000	217,000	20.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,325.00000	1,227,000	20.26	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,218.00000	1,297,000	26.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		548.00000	507,000	26.02	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		964.00000	892,000	22.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		434.00000	482,000	22.08	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		691.00000	637,000	24.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		861.00000	927,000	24.55	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,295.00000	1,375,000	26.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		525.00000	485,000	26.31	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.39610	8.51610		23.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,204.00000	1,125,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		388.00000	429,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,178.00000	1,101,000	21.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		412.00000	455,000	21.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,230.00000	1,150,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		364.00000	404,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		544.00000	595,000	22.53	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,060.00000	991,000	22.53	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,265.00000	1,337,000	25.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		681.00000	633,000	25.65	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.48380	8.60400		24.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,220.00000	1,153,000	22.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		566.00000	619,000	22.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,199.00000	1,133,000	22.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		595.00000	649,000	22.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,242.00000	1,173,000	22.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		538.00000	589,000	22.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,309.00000	1,378,000	25.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		813.00000	762,000	25.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,157.00000	1,095,000	23.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		653.00000	711,000	23.01	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.26750	9.38890		25.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,977.00000	1,912,000	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,088.00000	1,145,000	24.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,958.00000	1,893,000	24.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,119.00000	1,176,000	24.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,997.00000	1,932,000	24.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,058.00000	1,115,000	24.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		780.00000	834,000	22.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,169.00000	2,101,000	22.82	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.30050	10.41290		26.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,631.00000	2,569,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,418.00000	1,469,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,614.00000	2,552,000	25.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,451.00000	1,502,000	25.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,648.00000	2,586,000	25.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,385.00000	1,436,000	25.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.02820	8.14250		23.89	48,169.20	6	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			115,151.00000	103,726,000	21.64	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			901.00000	906,000	21.64	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			110,305.00000	98,883,000	21.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,055.00000	1,063,000	21.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			120,017.00000	108,591,000	21.93	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			767.00000	771,000	21.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.12680	8.24300		23.93	243,804.00	30	297.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			84,765.00000	75,920,000	21.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			15,465.00000	18,240,000	21.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		81,407.00000	72,792,000	21.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		17,107.00000	20,112,000	21.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		88,224.00000	79,156,000	21.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		13,924.00000	16,476,000	21.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		45,957.00000	52,060,000	24.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		50,257.00000	44,740,000	24.15	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future			12.85220	12.97420		20.81	89,965.40	7	14,055.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,347.00000	1,234,000	19.65	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		23.00000	32,000	19.65	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,300.00000	1,189,000	19.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		26.00000	37,000	19.60	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,396.00000	1,280,000	19.70	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		22.00000	28,000	19.70	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		845.00000	763,000	19.09	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		71.00000	111,000	19.09	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,688.00000	1,570,000	21.32	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		14.00000	18,000	21.32	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,113.00000	1,011,000	19.39	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		39.00000	59,000	19.39	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,253.00000	1,143,000	19.55	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		29.00000	41,000	19.55	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,479.00000	2,359,000	26.34	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		5.00000	7,000	26.34	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,280.00000	2,160,000	25.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		6.00000	8,000	25.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.99760	13.12250		21.34	0.00	0	3,918.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,763.00000	1,658,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		91.00000	110,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,718.00000	1,615,000	19.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		96.00000	117,000	19.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,809.00000	1,703,000	19.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		87.00000	105,000	19.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,673.00000	1,571,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		101.00000	123,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,375.00000	1,292,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		153.00000	194,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,179.00000	2,065,000	20.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		57.00000	67,000	20.68	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,452.00000	1,366,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		130.00000	168,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,092.00000	1,024,000	19.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		270.00000	326,000	19.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,854.00000	1,747,000	19.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		82.00000	99,000	19.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,274.00000	2,158,000	20.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		52.00000	60,000	20.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,540.00000	1,442,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		118.00000	144,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,086.00000	1,973,000	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		64.00000	75,000	20.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,300.00000	1,221,000	19.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		178.00000	223,000	19.39	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.13250	13.26020		21.65	0.00	0	2,847.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,665.00000	1,571,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		255.00000	289,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,628.00000	1,537,000	19.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		268.00000	305,000	19.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,703.00000	1,607,000	19.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		243.00000	275,000	19.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10300	0.10410		22.21	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,411.00000	2,301,000	26.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	26.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,419.00000	1,311,000	21.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		9.00000	11,000	21.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,410.00000	3,300,000	30.79	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.79	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10450	0.10560		23.01	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,632.00000	1,528,000	21.08	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		72.00000	78,000	21.08	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		906.00000	829,000	23.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		346.00000	379,000	23.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,568.00000	2,458,000	20.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	8,000	20.80	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			11.07670	11.13230		19.75	6,070,031.60	548	22,827.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,339.00000	1,285,000	18.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		7.00000	8,000	18.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,290.00000	1,236,000	18.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		8.00000	9,000	18.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,389.00000	1,334,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	7,000	18.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,142.00000	1,091,000	17.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		10.00000	14,000	17.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,587.00000	1,532,000	20.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		5.00000	5,000	20.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,835.00000	1,780,000	21.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		3.00000	3,000	21.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,736.00000	1,681,000	21.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		4.00000	4,000	21.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		132.00000	133,000	23.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		750.00000	806,000	23.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,191.00000	1,138,000	17.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		9.00000	11,000	17.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		160.00000	159,000	22.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		628.00000	682,000	22.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,636.00000	1,582,000	20.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		4.00000	5,000	20.45	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		362.00000	349,000	19.58	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		230.00000	272,000	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
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		907.00000	863,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		25.00000	36,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		150.00000	150,000	22.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		668.00000	723,000	22.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		818.00000	777,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		36.00000	50,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,093.00000	1,044,000	17.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		11.00000	17,000	17.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,537.00000	1,483,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	6,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		273.00000	268,000	20.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		341.00000	391,000	20.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		999.00000	952,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		17.00000	25,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,046.00000	997,000	17.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		14.00000	20,000	17.49	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		30.00000	42,000	17.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		862.00000	819,000	17.71	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		388.00000	374,000	19.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		206.00000	247,000	19.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		878.00000	934,000	23.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		110.00000	111,000	23.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.21290	11.27030		20.64	201,832.20	18	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,274.00000	1,234,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		104.00000	121,000	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	10.15	Call		1,232.00000	1,195,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		112.00000	132,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,317.00000	1,276,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		97.00000	113,000	18.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,238.00000	2,184,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		18.00000	21,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,153.00000	1,119,000	18.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		133.00000	156,000	18.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,536.00000	1,490,000	19.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		66.00000	77,000	19.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,286.00000	2,232,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		16.00000	19,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,447.00000	1,403,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		77.00000	90,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		898.00000	874,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		228.00000	261,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		803.00000	786,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		283.00000	323,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,115.00000	1,081,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		145.00000	168,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		623.00000	615,000	20.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		453.00000	502,000	20.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		468.00000	467,000	21.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		698.00000	754,000	21.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		720.00000	708,000	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		350.00000	395,000	19.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		393.00000	395,000	22.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		873.00000	932,000	22.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		695.00000	683,000	19.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		375.00000	420,000	19.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,764.00000	1,714,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		44.00000	51,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		539.00000	535,000	20.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		569.00000	622,000	20.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.34260	11.40200		20.96	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,255.00000	1,230,000	19.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		253.00000	287,000	19.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,221.00000	1,197,000	19.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		269.00000	304,000	19.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,289.00000	1,263,000	18.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		237.00000	270,000	18.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.46890	11.53020		21.25	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,218.00000	1,213,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		413.00000	470,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,187.00000	1,183,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		432.00000	490,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,250.00000	1,244,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		395.00000	451,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			406.09700	405.08000			0.00	0	1.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			412.04300	410.88700			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.08700	417.07200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.38700	369.40300			444,464,400.00	120	1,421.00
ALBI	On	02/02/2012	Index Future			375.80900	374.69900			443,454,620.00	118	1,044.00
ALBI	On	03/05/2012	Index Future			381.32200	380.34000			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.29660	8.36570		18.90	0.00	0	12,460.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,717.00000	1,648,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,668.00000	1,599,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,767.00000	1,698,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	26.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		882.00000	817,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		16.00000	20,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		1,074.00000	1,007,000	21.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		8.00000	10,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.31550	8.38580		18.99	0.00	0	22,701.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,186.00000	1,122,000	19.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		50.00000	57,000	19.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,142.00000	1,078,000	19.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		56.00000	63,000	19.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,231.00000	1,166,000	19.33	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		45.00000	51,000	19.33	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		1,056.00000	993,000	19.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		70.00000	78,000	19.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,461.00000	1,393,000	19.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		25.00000	28,000	19.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		775.00000	720,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		139.00000	155,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,013.00000	951,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		77.00000	86,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,414.00000	1,347,000	19.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		28.00000	32,000	19.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,192.00000	2,122,000	22.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		6.00000	7,000	22.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		668.00000	616,000	18.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		182.00000	201,000	18.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.33770	8.40940		19.22	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		950.00000	895,000	18.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		191.00000	207,000	18.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		915.00000	861,000	18.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		206.00000	223,000	18.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		986.00000	930,000	18.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		177.00000	192,000	18.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.27250	9.31830		17.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,408.00000	2,366,000	16.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		390.00000	394,000	16.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,368.00000	2,326,000	16.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		400.00000	404,000	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,449.00000	2,407,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		381.00000	385,000	16.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.92480	8.00970		17.44	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		773.00000	688,000	16.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		13.00000	13,000	16.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		726.00000	642,000	16.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		16.00000	17,000	16.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		820.00000	735,000	16.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		10.00000	10,000	16.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		428.00000	357,000	16.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		68.00000	82,000	16.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,213.00000	1,127,000	19.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	2,000	19.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		466.00000	392,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		56.00000	67,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,163.00000	1,078,000	18.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	3,000	18.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		635.00000	553,000	16.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		25.00000	28,000	16.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,114.00000	1,028,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	3,000	18.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		591.00000	510,000	16.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		31.00000	35,000	16.59	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.00770	8.09480		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
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		668.00000	594,000	16.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		123.00000	136,000	16.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		632.00000	559,000	16.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		137.00000	151,000	16.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		705.00000	630,000	16.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		110.00000	122,000	16.44	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08740	0.10050			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.09230	0.11030			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19130	0.16780			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.38980	0.43210			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.14120	0.11290			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21830	0.19240			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.09180	0.10860			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.12070	9.14060		23.69	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		866.00000	849,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		25.00000	28,000	20.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		822.00000	805,000	20.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		31.00000	34,000	20.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		911.00000	893,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		20.00000	22,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		697.00000	681,000	20.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		56.00000	60,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,007.00000	986,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		16.00000	15,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,250.00000	1,230,000	21.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	9,000	21.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		657.00000	642,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		66.00000	71,000	20.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		423.00000	415,000	22.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		182.00000	194,000	22.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		216.00000	215,000	25.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		475.00000	494,000	25.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		302.00000	299,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		311.00000	328,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		737.00000	721,000	20.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		46.00000	50,000	20.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,152.00000	1,132,000	21.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		11.00000	11,000	21.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,397.00000	1,377,000	23.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	23.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		482.00000	472,000	22.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		141.00000	151,000	22.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,496.00000	1,476,000	23.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	5,000	23.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		546.00000	535,000	21.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		105.00000	114,000	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		396.00000	389,000	22.90	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		205.00000	218,000	22.90	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		619.00000	605,000	21.13	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		78.00000	84,000	21.13	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		202.00000	202,000	25.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		511.00000	531,000	25.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		283.00000	280,000	24.26	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		342.00000	359,000	24.26	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.25410	9.27660		23.39	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		881.00000	862,000	21.20	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		204.00000	208,000	21.20	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		848.00000	830,000	21.31	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		221.00000	226,000	21.31	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		914.00000	895,000	21.10	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		187.00000	191,000	21.10	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	03/11/2011	GOVI			371.73800	370.81300			185,869,000.00	50	12.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.00	Call		138,130.00000	147,380,000		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		138,030.00000	147,280,000		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		138,230.00000	147,480,000		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			377.18000	376.13000			188,590,000.00	50	152.00
GOVI	On	02/02/2012	GOVI	369.00	Call		71,300.00000	81,800,000		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		71,200.00000	81,700,000		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		71,400.00000	81,900,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			382.71300	381.79100			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	7,130,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		2,090.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	7,030,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		2,190.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	7,230,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		1,990.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.28400	160.21600			144,255,600.00	90	0.00
IGOV	On	02/02/2012	Index Future			162.63100	162.51300			146,367,900.00	90	93.00
IGOV	On	03/05/2012	Index Future			165.01600	164.95900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/02/2012	Index Future			438.68700	438.68700			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.49000	5.53000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.46000	5.47000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.41000	5.41000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.35000	5.36000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.31000	5.32000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.28000	5.29000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.29000	5.30000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.36000	5.38000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.51000	5.53000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.71000	5.74000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.94000	5.98000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.20000	6.23000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			362.82200	361.52400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.13400	366.70700			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09470	1.10180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Call		9.00000	2,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		1.00000	8,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		19.00000	12,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10840	1.11570				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		9.00000	2,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		1.00000	8,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		19.00000	12,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000			0.00	0	0.00
R157 On	03/11/2011	Bond Future			6.59100	6.63800			4.00	1,452,845,918.16	11,609	10,456.00
R157 On	03/11/2011	Bond Future	8.25	Call		5,967.00000	6,147,000		4.35	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000		4.35	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.30	Call		6,146.00000	6,326,000		4.36	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000		4.36	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.20	Call		5,788.00000	5,967,000		4.33	0.00	0	0.00
R157 On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000		4.33	0.00	0	0.00
R157 On	03/11/2011	Bond Future	6.55	Put		374.00000	201,000		4.01	0.00	0	0.00
R157 On	03/11/2011	Bond Future	6.55	Call		37.00000	44,000		4.01	0.00	0	1,200.00
R157 On	03/11/2011	Bond Future	7.00	Put		0.00000	0,000		4.09	0.00	0	0.00
R157 On	03/11/2011	Bond Future	7.00	Call		1,373.00000	1,553,000		4.09	0.00	0	400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.10	Call		1,749.00000	1,929,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		0.00000	0,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,422.00000	3,602,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.65000	6.71200		3.95	1,472,489,765.76	11,596	15,280.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,187.00000	6,405,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		19.00000	15,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,351.00000	6,569,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		16.00000	12,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,024.00000	6,240,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		23.00000	17,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		711.00000	801,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,290.00000	1,159,000	3.81	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,705.00000	2,510,000	3.41	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		132.00000	159,000	3.41	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,766.00000	1,914,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		568.00000	495,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,982.00000	1,812,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		320.00000	372,000	3.59	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,499.00000	1,353,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		560.00000	636,000	3.73	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		884.00000	986,000	3.88	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,105.00000	986,000	3.88	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,159.00000	2,321,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		435.00000	375,000	4.28	0.00	0	3,960.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future			6.71400	6.76700		4.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,048.00000	5,201,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		253.00000	230,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,186.00000	5,341,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		233.00000	212,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,911.00000	5,063,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		273.00000	249,000	4.88	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.80600	6.81300		4.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,284.00000	4,298,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		708.00000	700,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,396.00000	4,410,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		672.00000	664,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,173.00000	4,187,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		744.00000	737,000	4.76	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.88100	6.95100		3.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,992.00000	2,094,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,854.00000	1,759,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,082.00000	2,186,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,803.00000	1,710,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,905.00000	2,005,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,908.00000	1,810,000	4.02	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future			8.36100	8.41800		12.00	560,732,255.10	4,590	11,769.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,361.00000	5,906,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	0,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,805.00000	6,350,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,915.00000	5,459,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	0,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,103.00000	3,648,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,088.00000	2,542,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1.00000	0,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		838.00000	366,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		187.00000	260,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,317.00000	1,796,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		69.00000	3,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,246.00000	6,791,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	0,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,108.00000	5,563,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		0.00000	0,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		0.00000	0,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,082.00000	3,537,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		12.00000	7,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,116.00000	1,566,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.43600	8.49900		15.24	544,774,074.21	4,591	22,058.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		6,571.00000	6,970,000	16.64	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,021.00000	1,828,000	16.64	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,886.00000	7,294,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,896.00000	1,713,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,261.00000	6,650,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,153.00000	1,951,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,307.00000	7,834,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		992.00000	1,110,000	14.28	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,194.00000	17,612,000	13.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		52.00000	61,000	13.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,481.00000	6,063,000	14.76	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,679.00000	1,852,000	14.76	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,400.00000	34,991,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,174.00000	106,765,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	17.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.51400	8.57400		14.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,162.00000	7,506,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,346.00000	3,137,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,451.00000	7,803,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,199.00000	2,999,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,875.00000	7,213,000	14.97	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,497.00000	3,283,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.60200	8.64800		14.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,450.00000	6,670,000	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		5,536.00000	5,341,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,709.00000	6,934,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,351.00000	5,161,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,196.00000	6,411,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,729.00000	5,528,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.68100	8.74800		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,870.00000	7,179,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,852.00000	6,568,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,119.00000	7,433,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,662.00000	6,383,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,624.00000	6,927,000	14.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,048.00000	6,758,000	14.49	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			215.69674	215.75879			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		3,759.00000	3,697,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		3,709.00000	3,647,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		3,809.00000	3,747,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future			218.85451	218.85208			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		852.00000	855,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		802.00000	805,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		902.00000	905,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.78097	242.35994			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,860.00000	4,281,000		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		3,810.00000	4,231,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,910.00000	4,331,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future			241.28020	240.78052			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		3,781.00000	4,280,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		3,731.00000	4,230,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		3,831.00000	4,330,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.19000	6.23200		2.50	235,460,604.31	2,131	2,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		5,005.00000	5,128,000	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		5,142.00000	5,265,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,868.00000	4,990,000	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			6.21600	6.27300		3.28	229,509,190.13	2,131	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,166.00000	5,319,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		4.00000	4,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,292.00000	5,445,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		4.00000	3,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,041.00000	5,193,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		6.00000	4,000	3.95	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.24500	6.29100		3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,665.00000	3,766,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		137.00000	124,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,771.00000	3,873,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		125.00000	113,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,559.00000	3,660,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		150.00000	137,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.30500	6.29700		3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,063.00000	3,047,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		404.00000	406,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,148.00000	3,132,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		381.00000	383,000	3.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,978.00000	2,962,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		428.00000	430,000	3.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.33000	6.39600		2.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,322.00000	1,392,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,113.00000	1,050,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,386.00000	1,458,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,076.00000	1,015,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,258.00000	1,327,000	2.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,149.00000	1,085,000	2.79	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.94094	176.23124			70,376,376.00	400	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,731.00000	175,441,000		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		175,681.00000	175,391,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		175,781.00000	175,491,000		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			175.83166	176.07335			91,432,463.20	520	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		927.00000	1,168,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		977.00000	1,218,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Put		877.00000	1,118,000		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			7.36100	7.41400		6.50	30,769,231.36	292	901.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,048.00000	5,302,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,273.00000	5,527,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,822.00000	5,077,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.44300	7.50600		7.67	127,872,002.44	1,196	2,511.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,803.00000	6,057,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		272.00000	235,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,992.00000	6,249,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		246.00000	213,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,615.00000	5,867,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		299.00000	260,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,163.00000	2,943,000	7.02	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		566.00000	637,000	7.02	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,390.00000	2,202,000	7.31	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		971.00000	1,073,000	7.31	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,279.00000	1,401,000	7.49	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		2,000.00000	1,831,000	7.49	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,940.00000	3,134,000	8.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		922.00000	826,000	8.23	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.52900	7.58600		7.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,811.00000	6,005,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		830.00000	772,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,971.00000	6,168,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		783.00000	728,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,652.00000	5,844,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		879.00000	819,000	9.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.63500	7.66400		7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,280.00000	5,358,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,822.00000	1,777,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,412.00000	5,491,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,752.00000	1,708,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,128.00000	5,205,000	9.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,873.00000	1,827,000	9.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.73200	7.80000		7.29	93,013,545.68	901	901.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,901.00000	3,037,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,102.00000	2,964,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,023.00000	3,162,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		3,023.00000	2,888,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,782.00000	2,915,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,185.00000	3,044,000	7.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.64100	7.69900		7.50	42,310,853.13	403	694.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		5,540.00000	5,857,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,794.00000	6,111,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,285.00000	5,602,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.72200	7.78800		9.46	40,998,100.00	400	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,512.00000	6,814,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		357.00000	309,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,724.00000	7,029,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		325.00000	280,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,302.00000	6,601,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		391.00000	341,000	10.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.80800	7.87100		9.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,661.00000	5,893,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,294.00000	1,204,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,833.00000	6,068,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,225.00000	1,138,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,478.00000	5,706,000	10.33	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,353.00000	1,259,000	10.33	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.91300	7.95200		9.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,154.00000	5,270,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,495.00000	2,419,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,322.00000	5,440,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,425.00000	2,351,000	10.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		4,988.00000	5,102,000	10.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,568.00000	2,490,000	10.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.00600	8.07800		9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,623.00000	3,793,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,994.00000	3,822,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,764.00000	3,937,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,897.00000	3,728,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,486.00000	3,652,000	9.20	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,096.00000	3,919,000	9.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.92000	5.96500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,599.00000	3,692,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,697.00000	3,790,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,500.00000	3,593,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.91600	5.98500		2.04	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,616.00000	3,742,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	0,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,703.00000	3,830,000	2.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,528.00000	3,655,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	1,000	2.47	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.91700	5.97200		1.78	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,466.00000	2,549,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		45.00000	39,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,539.00000	2,622,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		40.00000	34,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,393.00000	2,475,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		50.00000	43,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.95500	5.92400		1.69	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,961.00000	1,924,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		154.00000	160,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,017.00000	1,980,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		142.00000	148,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,904.00000	1,868,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		164.00000	171,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.91300	6.00500		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		600.00000	653,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		606.00000	553,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		634.00000	690,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		582.00000	533,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		565.00000	617,000	1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		628.00000	574,000	1.43	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			7.87100	7.91400		8.75	383,450,642.70	3,890	7,994.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,695.00000	4,944,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,966.00000	5,216,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,422.00000	4,672,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		298.00000	109,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		217.00000	277,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,359.00000	1,605,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		4.00000	0,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,485.00000	2,735,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		0.00000	0,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,642.00000	3,393,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		0.00000	0,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		975.00000	719,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		19.00000	12,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		165.00000	37,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		373.00000	495,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,765.00000	3,015,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		0.00000	0,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.95200	8.00100		10.34	372,784,302.00	3,868	10,018.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,933.00000	6,159,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		506.00000	456,000	11.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,150.00000	6,379,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		462.00000	414,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,708.00000	5,931,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		544.00000	490,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,297.00000	4,074,000	9.32	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		539.00000	593,000	9.32	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,081.00000	2,893,000	9.79	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,077.00000	1,166,000	9.79	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,566.00000	1,681,000	10.11	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,422.00000	2,260,000	10.11	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,787.00000	3,975,000	11.16	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		1,027.00000	938,000	11.16	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.03900	8.08400		10.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,210.00000	5,375,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,648.00000	1,566,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,400.00000	5,567,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,577.00000	1,497,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,023.00000	5,184,000	11.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,722.00000	1,636,000	11.40	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.14300	8.16700		10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,569.00000	5,644,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,530.00000	2,477,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,749.00000	5,826,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,455.00000	2,404,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,390.00000	5,464,000	11.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		2,607.00000	2,553,000	11.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.23200	8.28400		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,971.00000	4,105,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,146.00000	4,012,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,124.00000	4,261,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,042.00000	3,910,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,822.00000	3,953,000	10.43	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,256.00000	4,119,000	10.43	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.93100	7.97800		9.75	194,440,249.92	2,091	1,861.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,623.00000	4,914,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,912.00000	5,203,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,333.00000	4,624,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		365.00000	138,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		192.00000	256,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		5.00000	0,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,366.00000	1,652,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,565.00000	2,856,000	10.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.40	Put		0.00000	0,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,487.00000	5,778,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.00500	8.06000		10.81	174,366,857.28	1,848	8,360.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,997.00000	6,270,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		535.00000	474,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,227.00000	6,504,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		486.00000	430,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,759.00000	6,028,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		576.00000	512,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,366.00000	4,103,000	9.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		585.00000	655,000	9.88	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,271.00000	3,045,000	10.31	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,063.00000	1,170,000	10.31	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,576.00000	1,714,000	10.64	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,549.00000	2,354,000	10.64	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,942.00000	4,172,000	11.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		1,041.00000	938,000	11.77	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.08400	8.13400		11.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,368.00000	6,580,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,435.00000	1,351,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,563.00000	6,779,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,355.00000	1,276,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,157.00000	6,366,000	13.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,499.00000	1,412,000	13.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.17600	8.20800		11.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,738.00000	5,850,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,683.00000	2,610,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,930.00000	6,044,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,599.00000	2,529,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,548.00000	5,658,000	12.57	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,769.00000	2,694,000	12.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.25900	8.31600		11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,016.00000	4,175,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,387.00000	4,226,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,179.00000	4,342,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,269.00000	4,112,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,857.00000	4,013,000	11.41	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,510.00000	4,346,000	11.41	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.83100	8.88800		16.50	90,949,114.58	1,213	1,624.00
R209	On	03/11/2011	Bond Future	8.75	Call		56.00000	58,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,144.00000	700,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		124.00000	159,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		815.00000	404,000	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		22.00000	16,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,511.00000	1,059,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.89900	8.96100		20.76	92,279,775.58	1,213	2,587.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,189.00000	3,436,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,890.00000	2,658,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,381.00000	3,637,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,702.00000	2,478,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,003.00000	3,240,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,088.00000	2,845,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.96900	9.02800		20.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,066.00000	4,293,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,279.00000	4,056,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,245.00000	4,478,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,078.00000	3,861,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,891.00000	4,111,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,487.00000	4,257,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04600	9.09500		19.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,723.00000	5,926,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,575.00000	4,410,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,908.00000	6,115,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,397.00000	4,235,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,541.00000	5,740,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,760.00000	4,591,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11700	9.18100		20.31	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,192.00000	5,426,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		6,548.00000	6,307,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,355.00000	5,594,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,333.00000	6,097,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,032.00000	5,262,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,770.00000	6,525,000	20.00	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.31193	131.14889			0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		149.00000	312,000		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		99.00000	262,000		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		199.00000	362,000		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	02/02/2012	Bond Future			133.23436	133.02926			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		2,029.00000	2,234,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		1,979.00000	2,184,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Call		2,079.00000	2,284,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			114.29175	114.25811			0.00	0	49.00
R211	On	03/11/2011	Bond Future	1.25	Call		113,008.00000	113,042,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		112,958.00000	112,992,000		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		113,058.00000	113,092,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.62682	114.55811			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,058.00000	4,127,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		4,008.00000	4,077,000		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		4,108.00000	4,177,000		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			110.23268	109.75756			1,102,326.80	10	762.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,258.00000	107,733,000		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		107,208.00000	107,683,000		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		107,308.00000	107,783,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.37780	109.86239			1,103,778.00	10	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,362.00000	1,878,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,312.00000	1,828,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,412.00000	1,928,000		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			8.81100	8.86800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		948.00000	492,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		544.00000	88,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,355.00000	899,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.88800	8.95100		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,473.00000	3,728,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,090.00000	2,849,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,686.00000	3,950,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,915.00000	2,683,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,266.00000	3,512,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,274.00000	3,024,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96300	9.02300		18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		5,354.00000	5,620,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,627.00000	3,427,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,575.00000	5,847,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,475.00000	3,281,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,136.00000	5,395,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,784.00000	3,577,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.04600	9.09400		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,896.00000	6,097,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,719.00000	4,553,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,109.00000	6,313,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,561.00000	4,397,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,687.00000	5,883,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,885.00000	4,713,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.12500	9.19000		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,318.00000	5,557,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,761.00000	6,511,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,511.00000	5,755,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,571.00000	6,325,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,124.00000	5,357,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,954.00000	6,697,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution				100.00000	100.00000			0.00	0	0.00
RAIN	On 19/12/2011	Foreign Exchange Future				16,188.70000	16,344.55000			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future				0.00500	0.00500			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Call			27,590.00000	27,590,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Call			28,834.00000	28,834,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Call			26,333.00000	26,333,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future				0.77000	0.77600			0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Call			1,226.00000	1,226,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Call			1,491.00000	1,491,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Call			961.00000	961,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future				1.91900	1.92300			0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Call			778.00000	778,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.00	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Call			1,255.00000	1,255,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	2.05	Put			0.00000	0,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	1.95	Call			298.00000	298,000		0.00	0	0.00
RZ12	On 03/11/2011	Bond Future	1.95	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.26300	1.28100		23.68	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,828.00000	1,653,000	23.84	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		18.00000	23,000	23.84	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,355.00000	1,184,000	21.93	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		45.00000	54,000	21.93	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,316.00000	2,139,000	25.74	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		6.00000	9,000	25.74	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.27910	1.29740		24.34	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,290.00000	1,152,000	22.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		316.00000	361,000	22.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		990.00000	877,000	23.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		516.00000	586,000	23.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,648.00000	1,489,000	21.81	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		174.00000	198,000	21.81	0.00	0	0.00

Total for Derivatives :										8,029,983,735.44	76,855	1,298,994.00
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i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			51,061,800,000.00	510,618	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			17,972,600,000.00	179,726	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			70,300,000,000.00	703,000	10,145,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			82,400,000,000.00	824,000	7,845,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			70,000,000,000.00	700,000	700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	100,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	2,791,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,590,400,000,000.00	25,904,000	27,337,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	39,815.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP510	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP52L	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		10,500,000,000.00		105,000	3,758,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	259,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	29,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			166,800,000,000.00	1,668,000	1,454,000.00
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			21,781,800,000.00	217,818	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			3,713,479,400,000.00	37,134,794	14,896,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		81,600,000,000.00	816,000	816,000	110,448,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		178,982,800,000.00	1,789,828	1,789,828	125,698,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	12,000,000	2,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	14,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			230,000,000,000.00	2,300,000	54,160,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			77,207,437,500.00	8,346,750	320,367,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			34,100,000,000.00	3,410,000	406,468,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			45,467,200,000.00	5,792,000	246,446,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			650,531,115,000.00	86,737,482	306,090,600.00
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			90,450,200,000.00	904,502	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		43,300,000,000.00		433,000	3,914,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		19,200,000,000.00		192,000	300,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		182,300,000,000.00		1,823,000	26,397,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		45,700,000,000.00		457,000	17,261,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	70,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,100,000,000,000.00		11,000,000	11,000,000.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	46,000,000.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	114,000.00
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			113,200,000,000.00	1,132,000	29,649,000.00
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			6,072,200,000.00	60,722	300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722		195,194,440,000.00		2,000,000	1,000,000.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	218,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 09/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00On 27/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16On 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
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
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			161,800,000,000.00	1,618,000	3,980,000.00
MTN03	On	13/07/2015			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
MTN04	On	13/07/2017			100.00000	100.00000			6,200,000,000.00	62,000	5,333,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,600,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		93,500,000,000.00		935,000	4,550,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		6,000,000,000.00		60,000	6,351,000.00
NBK4	On	28/10/2024			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
NBK5B	On	19/04/2013			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			79,000,000,000.00	790,000	10,499,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		62,300,000,000.00		623,000	4,677,000.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,040,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	110,000,000.00
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		48,200,000,000.00		482,000	11,001,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	30,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			216,017,800,000.00	2,160,178	27,480,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	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
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	1,042,000.00
R009P	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On 31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On 15/09/2015	Spot Bond			6.59000	6.63500		100,252,372,264,250.00		15,212,803,075	14,114,178,475.00
R158P	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.36000	8.41500		26,842,322,576,960.00		3,210,804,136	9,396,631,000.00
R187P	On 21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On 31/03/2013	Spot Bond			0.14000	0.14000			0.00	0	1,019,062,513.00
R197	On 07/12/2023	Spot Bond			2.48000	2.50000		1,633,620,640,000.00		658,718,000	502,326,000.00
R201	On 21/12/2014	Spot Bond			6.19000	6.23000		3,970,246,773,860.00		641,396,894	2,194,331,300.00
R202	On 07/12/2033	Spot Bond			2.67000	2.66000		1,003,866,600,000.00		375,980,000	1,241,421,000.00

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			7.36000	7.41000			29,514,517,453,440.00	4,010,124,654	8,999,886,000.00
R204	On	21/12/2018	Spot Bond			7.64000	7.69500			14,261,898,726,440.00	1,866,740,671	4,477,914,057.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.92000	5.96500			29,515,427,779,840.00	4,985,714,152	5,661,793,000.00
R207	On	15/01/2020	Spot Bond			7.87000	7.91000			30,956,130,207,560.00	3,933,434,588	5,913,888,000.00
R208	On	31/03/2021	Spot Bond			7.93000	7.97500			26,883,606,605,180.00	3,390,114,326	7,015,851,000.00
R209	On	31/03/2036	Spot Bond			8.83000	8.88500			35,922,993,636,000.00	4,068,289,200	10,346,757,200.00
R210	On	31/03/2028	Spot Bond			2.68000	2.69000			9,160,240,000.00	3,418,000	646,599,546.00
R211	On	31/01/2017	Spot Bond			1.28000	1.29000			411,520,000,000.00	321,500,000	683,207,842.00
R212	On	31/01/2022	Spot Bond			2.47000	2.52000			32,190,719,600.00	13,032,680	330,438,506.00
R213	On	28/02/2031	Spot Bond			8.81000	8.86500			17,483,004,500,000.00	1,984,450,000	2,173,260,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,097,780,000,000.00	2,938,120,000	3,252,400,000.00
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
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,200,000,000,000.00		42,000,000	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		41,500,000,000.00		415,000	17,812,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		11,270,000,000.00		112,700	2,708,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		2,912,800,000.00		29,128	3,880,000.00
SBK111	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,500,000,000.00	75,000	321,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			60,900,000,000.00	609,000	2,340,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			150,000,000,000.00	1,500,000	750,000.00
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			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	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
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			32,600,000.00	326	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			73,200,000.00	732	266,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			871,000,000.00	8,710	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		12,600,000,000.00		126,000	4,003,000.00
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		145,100,000,000.00		1,451,000	1,007,003,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		824,700,000,000.00		8,247,000	291,207,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	87,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		92,100,000,000.00		921,000	16,001,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	50,000,000.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			7,400,000,000,000.00	74,000,000	62,000,000.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	51,285,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			30,000,000,000,000.00	300,000,000	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	33,100,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							399,933,137,115,630.00	48,332,326,390	84,547,465,884.00
Grand Total:							399,941,167,099,365.00	48,332,403,245	84,548,764,878.00