



Daily MTM Report

Daily summary for: 03/11/2011

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			7.92100	8.02820		24.44	180,250,276.00	22,756	255,159.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		710.00000	623,000	21.75	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		32.00000	52,000	21.75	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		667.00000	583,000	21.86	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		39.00000	62,000	21.86	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		753.00000	664,000	21.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		25.00000	43,000	21.64	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		4.00000	6,000	23.32	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,282.00000	1,177,000	23.32	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		257.00000	325,000	25.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		285.00000	246,000	25.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		9.00000	13,000	21.80	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,037.00000	934,000	21.80	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		20.00000	35,000	21.53	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		798.00000	706,000	21.53	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,879.00000	1,772,000	27.11	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	27.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		58.00000	87,000	22.08	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		586.00000	508,000	22.08	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,580.00000	1,473,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,629.00000	1,523,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	2,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,779.00000	1,672,000	26.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	26.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		264.00000	228,000	25.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		286.00000	357,000	25.50	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,079.00000	1,971,000	28.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		626.00000	545,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		48.00000	74,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,332.00000	1,226,000	23.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	5,000	23.62	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,233.00000	1,128,000	23.02	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	7,000	23.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		330.00000	284,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		202.00000	263,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		442.00000	383,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		114.00000	162,000	23.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,184.00000	1,079,000	22.71	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	8,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,729.00000	1,622,000	26.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,679.00000	1,573,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	25.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,029.00000	1,922,000	28.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		383.00000	330,000	23.85	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		155.00000	209,000	23.85	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		510.00000	442,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		82.00000	121,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,431.00000	1,325,000	24.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	4,000	24.23	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,178.00000	2,071,000	29.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		356.00000	307,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		178.00000	236,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		17.00000	29,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		845.00000	750,000	21.42	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,480.00000	1,374,000	24.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	3,000	24.53	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		172.00000	149,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		494.00000	578,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		213.00000	184,000	26.57	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		385.00000	463,000	26.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,929.00000	1,822,000	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	27.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		893.00000	794,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		15.00000	23,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,135.00000	1,031,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	10,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		941.00000	839,000	21.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		13.00000	18,000	21.20	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,381.00000	1,275,000	23.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	4,000	23.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,829.00000	1,722,000	26.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		184.00000	160,000	27.29	128,000.00	800	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		456.00000	539,000	27.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,530.00000	1,424,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	3,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,086.00000	983,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		8.00000	12,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		474.00000	411,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		96.00000	140,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		160.00000	139,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		532.00000	618,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		198.00000	171,000	26.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		420.00000	500,000	26.93	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		411.00000	356,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		133.00000	185,000	23.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		989.00000	887,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		11.00000	16,000	21.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		246.00000	212,000	25.86	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		318.00000	391,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,979.00000	1,872,000	27.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	27.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		307.00000	264,000	24.79	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		229.00000	293,000	24.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		547.00000	474,000	22.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		69.00000	103,000	22.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		228.00000	198,000	26.22	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		350.00000	427,000	26.22	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		102.00000	88,000	30.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		824.00000	917,000	30.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		868.00000	962,000	31.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		96.00000	83,000	31.00	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		8.00000	6,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,930.00000	3,035,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,873.00000	3,980,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	1,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		737.00000	829,000	29.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		115.00000	100,000	29.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		612.00000	701,000	28.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		140.00000	122,000	28.78	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.01750	8.12680		24.02	10,350,592.50	1,291	44,590.00

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		1,153.00000	1,059,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		62.00000	78,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,110.00000	1,018,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		69.00000	87,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,197.00000	1,102,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		56.00000	71,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,184.00000	1,090,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		57.00000	73,000	21.01	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,056.00000	966,000	20.89	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		79.00000	99,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		974.00000	889,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		97.00000	122,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,363.00000	1,264,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		36.00000	47,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,015.00000	926,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		88.00000	109,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,409.00000	1,309,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		32.00000	42,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		759.00000	691,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		182.00000	224,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		545.00000	498,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		368.00000	431,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		859.00000	785,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		132.00000	168,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		413.00000	376,000	25.33	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	19/03/2012	Foreign Exchange Future	8.30	Put		586.00000	659,000	25.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,455.00000	1,354,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		28.00000	37,000	21.24	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		397.00000	361,000	25.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		620.00000	694,000	25.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,317.00000	1,219,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		40.00000	52,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		524.00000	479,000	24.02	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		397.00000	462,000	24.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,098.00000	1,006,000	20.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		71.00000	89,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,501.00000	1,400,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		24.00000	33,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		825.00000	752,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		148.00000	185,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		447.00000	407,000	24.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		520.00000	590,000	24.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		591.00000	539,000	23.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		314.00000	372,000	23.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,141.00000	1,048,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		64.00000	81,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,548.00000	1,446,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		21.00000	29,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		615.00000	562,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		288.00000	345,000	23.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		504.00000	459,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		427.00000	492,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		567.00000	518,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		340.00000	401,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		466.00000	424,000	24.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		489.00000	557,000	24.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		895.00000	819,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		118.00000	152,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		934.00000	853,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		107.00000	136,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,273.00000	1,176,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		46.00000	59,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		669.00000	609,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		242.00000	292,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		484.00000	441,000	24.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		457.00000	524,000	24.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		792.00000	721,000	21.72	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		165.00000	204,000	21.72	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,740.00000	1,634,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		13.00000	17,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,984.00000	1,877,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	10,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		728.00000	661,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		201.00000	244,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		430.00000	391,000	25.11	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		553.00000	624,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,935.00000	1,828,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	11,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,228.00000	1,132,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		51.00000	65,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		640.00000	585,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		263.00000	318,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		382.00000	347,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		655.00000	730,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,691.00000	1,587,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		14.00000	20,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		698.00000	635,000	22.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		221.00000	268,000	22.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,596.00000	1,493,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		19.00000	26,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,643.00000	1,539,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		16.00000	22,000	21.40	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,789.00000	1,683,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	16,000	21.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,034.00000	1,926,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	9,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		368.00000	334,000	25.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		691.00000	767,000	25.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		354.00000	322,000	26.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		727.00000	805,000	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		283.00000	258,000	27.53	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		956.00000	1,041,000	27.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.10800	8.21950		23.72	4,945,880.00	610	21,446.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,125.00000	1,039,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		156.00000	181,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,088.00000	1,003,000	20.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		169.00000	195,000	20.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,163.00000	1,075,000	20.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		144.00000	167,000	20.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.19670	8.31040		23.65	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,298.00000	1,212,000	20.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		188.00000	215,000	20.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,262.00000	1,178,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		202.00000	231,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,334.00000	1,247,000	20.32	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		174.00000	200,000	20.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		217.00000	247,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,227.00000	1,144,000	20.50	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,297.00000	1,372,000	26.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		507.00000	469,000	26.27	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		892.00000	832,000	22.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		482.00000	535,000	22.46	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		637.00000	590,000	24.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		927.00000	993,000	24.82	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,375.00000	1,451,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		485.00000	448,000	26.55	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28180	8.39610		23.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,125.00000	1,060,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		429.00000	478,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,101.00000	1,037,000	21.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		455.00000	505,000	21.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,150.00000	1,083,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		404.00000	451,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		595.00000	650,000	22.88	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		991.00000	932,000	22.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,337.00000	1,409,000	25.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		633.00000	591,000	25.90	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37060	8.48380		23.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,153.00000	1,094,000	22.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		619.00000	673,000	22.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,133.00000	1,073,000	22.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		649.00000	702,000	22.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,173.00000	1,113,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		589.00000	642,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,378.00000	1,447,000	25.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		762.00000	718,000	25.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,095.00000	1,034,000	23.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		711.00000	763,000	23.24	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16500	9.26750		25.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,912.00000	1,857,000	24.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,145.00000	1,192,000	24.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,893.00000	1,837,000	24.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,176.00000	1,222,000	24.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,932.00000	1,876,000	24.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,115.00000	1,161,000	24.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		834.00000	883,000	23.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,101.00000	2,048,000	23.19	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.19800	10.30050		26.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,569.00000	2,510,000	25.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,469.00000	1,512,000	25.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,552.00000	2,490,000	25.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,502.00000	1,542,000	25.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,586.00000	2,527,000	25.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,436.00000	1,479,000	25.32	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.92100	8.02820		24.44	0.00	0	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			103,726.00000	93,448,000	21.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			906.00000	1,348,000	21.80	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			98,883.00000	88,673,000	21.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,063.00000	1,573,000	21.50	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			108,591.00000	98,254,000	22.11	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			771.00000	1,154,000	22.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.01750	8.12680		24.02	0.00	0	297.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			75,920.00000	69,055,000	21.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			18,240.00000	22,305,000	21.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		72,792.00000	66,115,000	22.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		20,112.00000	24,365,000	22.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		79,156.00000	72,099,000	21.72	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		16,476.00000	20,349,000	21.72	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		52,060.00000	58,941,000	24.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		44,740.00000	40,691,000	24.89	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future			12.66900	12.85220		19.94	12,783,021.00	1,009	13,905.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,234.00000	1,062,000	19.10	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		32.00000	43,000	19.10	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,189.00000	1,017,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		37.00000	48,000	18.98	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,280.00000	1,107,000	19.21	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		28.00000	38,000	19.21	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		763.00000	617,000	18.80	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		111.00000	148,000	18.80	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,570.00000	1,390,000	20.29	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		18.00000	21,000	20.29	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,011.00000	843,000	18.52	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		59.00000	74,000	18.52	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,143.00000	972,000	18.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		41.00000	53,000	18.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,359.00000	2,176,000	25.25	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		7.00000	7,000	25.25	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,160.00000	1,978,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		8.00000	9,000	24.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.81150	12.99760		20.64	8,634,951.00	674	3,968.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,658.00000	1,479,000	18.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		110.00000	118,000	18.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,615.00000	1,436,000	18.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		117.00000	125,000	18.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,703.00000	1,523,000	18.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		105.00000	112,000	18.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,571.00000	1,396,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		123.00000	135,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,292.00000	1,138,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		194.00000	227,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,065.00000	1,885,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		67.00000	74,000	19.92	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,366.00000	1,209,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		168.00000	198,000	18.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,024.00000	889,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		326.00000	378,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,747.00000	1,568,000	18.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		99.00000	107,000	18.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,158.00000	1,977,000	20.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		60.00000	66,000	20.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,442.00000	1,282,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		144.00000	171,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,973.00000	1,793,000	19.62	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		75.00000	82,000	19.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,221.00000	1,071,000	19.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		223.00000	260,000	19.02	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.94340	13.13250		21.41	0.00	0	2,847.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,571.00000	1,434,000	19.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		289.00000	341,000	19.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,537.00000	1,402,000	19.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		305.00000	359,000	19.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,607.00000	1,467,000	19.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		275.00000	324,000	19.59	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10300		22.71	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,301.00000	2,171,000	26.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	26.27	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,311.00000	1,186,000	21.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		11.00000	16,000	21.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,300.00000	3,170,000	30.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.93	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10450		23.71	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,528.00000	1,410,000	21.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		78.00000	100,000	21.54	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		829.00000	756,000	23.71	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		379.00000	446,000	23.71	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,458.00000	2,321,000	21.06	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	11,000	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future			10.90240	11.07670		19.76	1,842,505.60	169	22,778.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,285.00000	1,114,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		8.00000	12,000	17.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,236.00000	1,066,000	17.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		9.00000	14,000	17.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,334.00000	1,163,000	17.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	11,000	17.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,091.00000	928,000	17.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		14.00000	26,000	17.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,532.00000	1,359,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		5.00000	7,000	19.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,780.00000	1,607,000	21.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		3.00000	5,000	21.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,681.00000	1,508,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		4.00000	6,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		133.00000	99,000	23.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		806.00000	947,000	23.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,138.00000	973,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		11.00000	21,000	17.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		159.00000	119,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		682.00000	817,000	23.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,582.00000	1,409,000	19.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		5.00000	7,000	19.62	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		349.00000	267,000	20.22	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		272.00000	365,000	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		863.00000	712,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		36.00000	60,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		150.00000	112,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		723.00000	860,000	23.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		777.00000	633,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		50.00000	81,000	18.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,044.00000	883,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		17.00000	31,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,483.00000	1,310,000	18.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		6.00000	8,000	18.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		268.00000	203,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		391.00000	501,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		952.00000	796,000	17.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		25.00000	44,000	17.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		997.00000	839,000	17.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		20.00000	37,000	17.80	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		42.00000	70,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		819.00000	672,000	18.00	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		374.00000	286,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		247.00000	334,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		934.00000	1,080,000	24.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		111.00000	82,000	24.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.03780	11.21290		20.44	6,887,587.20	624	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,234.00000	1,090,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	152,000	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,195.00000	1,053,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		132.00000	165,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,276.00000	1,128,000	18.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		113.00000	140,000	18.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,184.00000	2,015,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		21.00000	27,000	19.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,119.00000	981,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		156.00000	193,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,490.00000	1,333,000	18.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		77.00000	95,000	18.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,232.00000	2,062,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		19.00000	24,000	20.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,403.00000	1,248,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		90.00000	110,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		874.00000	757,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		261.00000	319,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		786.00000	679,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		323.00000	391,000	19.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,081.00000	946,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		168.00000	208,000	18.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		615.00000	526,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		502.00000	588,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		467.00000	397,000	21.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		754.00000	859,000	21.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		708.00000	608,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		395.00000	470,000	20.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		395.00000	335,000	22.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		932.00000	1,047,000	22.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		683.00000	587,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		420.00000	499,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,714.00000	1,552,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		51.00000	64,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		535.00000	456,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		622.00000	718,000	21.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.16580	11.34260		20.46	0.00	0	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,230.00000	1,095,000	18.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		287.00000	329,000	18.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,197.00000	1,064,000	18.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		304.00000	348,000	18.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,263.00000	1,127,000	18.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		270.00000	311,000	18.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.29070	11.46890		20.66	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,213.00000	1,133,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		470.00000	568,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,183.00000	1,105,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		490.00000	590,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,244.00000	1,162,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		451.00000	547,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			406.02200	406.09700			0.00	0	0.00

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			412.88300	412.04300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.85400	418.08700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.21600	370.38700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			376.36700	375.80900			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			381.81000	381.32200			0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future			8.16480	8.29660		18.86	4,082,400.00	500	11,960.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Call		1,648.00000	1,517,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Call		1,599.00000	1,468,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Call		1,698.00000	1,567,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Call		817.00000	696,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.50	Put		20.00000	31,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Call		1,007.00000	878,000	20.00	0.00	0	0.00
AU\$ / ROn		19/12/2011	Foreign Exchange Future	7.30	Put		10.00000	13,000	20.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.18300	8.31550		19.00	368,235.00	45	22,681.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,122.00000	1,004,000	19.15	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		57.00000	71,000	19.15	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,078.00000	962,000	19.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		63.00000	79,000	19.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,166.00000	1,047,000	19.22	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		51.00000	64,000	19.22	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		993.00000	879,000	18.95	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		78.00000	96,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,393.00000	1,269,000	19.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	36,000	19.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		720.00000	621,000	18.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		155.00000	188,000	18.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		951.00000	840,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		86.00000	107,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,347.00000	1,223,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	40,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,122.00000	1,991,000	22.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	8,000	22.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		616.00000	527,000	18.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		201.00000	244,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.20500	8.33770		19.17	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		895.00000	797,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		207.00000	242,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		861.00000	765,000	18.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		223.00000	260,000	18.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		930.00000	830,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		192.00000	225,000	18.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.16390	9.27250		17.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,366.00000	2,267,000	16.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		394.00000	403,000	16.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,326.00000	2,232,000	16.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		404.00000	418,000	16.52	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		2,407.00000	2,307,000	16.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		385.00000	393,000	16.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.80950	7.92480		17.84	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		688.00000	584,000	17.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		13.00000	25,000	17.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		642.00000	540,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		17.00000	31,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		735.00000	629,000	17.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		10.00000	20,000	17.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		357.00000	282,000	17.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		82.00000	123,000	17.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,127.00000	1,013,000	18.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	4,000	18.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		392.00000	313,000	17.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		67.00000	104,000	17.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,078.00000	964,000	18.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		3.00000	5,000	18.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		553.00000	457,000	17.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		28.00000	48,000	17.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,028.00000	914,000	18.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	5,000	18.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		510.00000	418,000	17.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		35.00000	59,000	17.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.89010	8.00770		17.61	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		594.00000	515,000	16.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		136.00000	175,000	16.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		559.00000	486,000	16.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		151.00000	196,000	16.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		630.00000	546,000	16.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		122.00000	156,000	16.67	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07230	0.08740			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.07660	0.09230			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.20190	0.19130			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.35520	0.38980			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.16830	0.14120			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.22830	0.21830			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.07660	0.09180			0.00	0	18,750.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.97380	9.12070		23.27	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		849.00000	714,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		28.00000	40,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		805.00000	673,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		34.00000	49,000	19.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		893.00000	756,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		22.00000	32,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		681.00000	558,000	20.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		60.00000	84,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		986.00000	844,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		15.00000	20,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,230.00000	1,084,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		9.00000	10,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		642.00000	523,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		71.00000	99,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		415.00000	326,000	22.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		194.00000	252,000	22.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		215.00000	163,000	25.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		494.00000	589,000	25.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		299.00000	230,000	24.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		328.00000	406,000	24.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		721.00000	595,000	20.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		50.00000	71,000	20.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,132.00000	986,000	19.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		11.00000	12,000	19.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,377.00000	1,231,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	7,000	21.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		472.00000	374,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		151.00000	200,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,476.00000	1,330,000	22.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		5.00000	6,000	22.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		535.00000	429,000	21.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		114.00000	155,000	21.59	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		389.00000	304,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		218.00000	280,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		605.00000	490,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		84.00000	116,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		202.00000	152,000	25.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		531.00000	628,000	25.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		280.00000	215,000	24.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		359.00000	441,000	24.47	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.10450	9.25410		23.05	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		862.00000	753,000	21.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		208.00000	249,000	21.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		830.00000	723,000	21.26	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		226.00000	269,000	21.26	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		895.00000	784,000	21.06	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		191.00000	230,000	21.06	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				371.57800	371.73800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.00	Call		147,380.00000	145,780,000		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		147,280.00000	145,680,000		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		147,480.00000	145,880,000		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			377.77400	377.18000			0.00	0	152.00
GOVI	On	02/02/2012	GOVI	369.00	Call		81,800.00000	87,740,000		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		81,700.00000	87,640,000		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		81,900.00000	87,840,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			383.23800	382.71300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		7,130.00000	12,380,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		7,030.00000	12,280,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		7,230.00000	12,480,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.27600	160.28400			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			162.52000	162.63100			16,252,000.00	10	103.00
IGOV	On	03/05/2012	Index Future			164.87000	165.01600			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			440.31700	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			5.51000	5.49000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.40000	5.46000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.41000			0.00	500	200.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.27000	5.35000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.23000	5.31000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.20000	5.28000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.20000	5.29000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.29000	5.36000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.44000	5.51000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.65000	5.71000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.90000	5.94000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.15000	6.20000			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
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	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
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	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
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			362.59000	362.82200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.50300	368.13400			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.08920	1.09470			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		2.00000	0,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	3,000		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

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		1.10	Put		8.00000	13,000		0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future		1.08	Call		12.00000	7,000		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				1.10280	1.10840			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Call		2.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	4,000		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		8.00000	14,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		12.00000	6,000		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				6.60000	6.59100		4.00	0.00	0	0.00
R157 On	03/11/2011	Bond Future		8.25	Call		6,147.00000	6,113,000	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		6,326.00000	6,292,000	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		5,967.00000	5,933,000	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		201.00000	191,000	4.01	0.00	0	0.00
R157 On	03/11/2011	Bond Future		6.55	Call		44.00000	0,000	4.01	0.00	0	0.00
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		1,553.00000	1,518,000	4.09	0.00	0	0.00
R157 On	03/11/2011	Bond Future		7.10	Call		1,929.00000	1,894,000	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	0.00
R157 On	03/11/2011	Bond Future		7.55	Call		3,602.00000	3,567,000	4.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.59200	6.65000		3.95	0.00	0	15,280.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,405.00000	6,609,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		15.00000	12,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,569.00000	6,774,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		12.00000	10,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,240.00000	6,444,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		17.00000	14,000	4.70	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		801.00000	891,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,159.00000	1,042,000	3.81	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,510.00000	2,332,000	3.41	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		159.00000	188,000	3.41	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,914.00000	2,059,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		495.00000	433,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,812.00000	1,660,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		372.00000	427,000	3.59	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,353.00000	1,225,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		636.00000	715,000	3.73	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		986.00000	1,089,000	3.88	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		986.00000	881,000	3.88	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,321.00000	2,478,000	4.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		375.00000	325,000	4.28	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.65800	6.71400		4.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,201.00000	5,366,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		230.00000	208,000	4.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Call		5,341.00000	5,506,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		212.00000	191,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,063.00000	5,226,000	4.88	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		249.00000	226,000	4.88	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.73100	6.80600		4.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,298.00000	4,474,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		700.00000	645,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,410.00000	4,589,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		664.00000	613,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,187.00000	4,361,000	4.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		737.00000	680,000	4.76	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.81900	6.88100		3.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,094.00000	2,187,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,759.00000	1,676,000	4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,186.00000	2,280,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,710.00000	1,629,000	4.10	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,005.00000	2,095,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,810.00000	1,725,000	4.02	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.37500	8.36100		12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,906.00000	5,772,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	0,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,350.00000	6,216,000	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		5,459.00000	5,325,000	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		3,648.00000	3,513,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,542.00000	2,677,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		0.00000	0,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Put		366.00000	240,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		260.00000	0,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,796.00000	1,659,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3.00000	0,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,791.00000	6,657,000	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	0.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,563.00000	5,697,000	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	0.00
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		3,537.00000	3,672,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Call		7.00000	0,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,566.00000	1,693,000	12.08	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.42800	8.43600		15.24	0.00	0	22,058.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,970.00000	7,006,000	16.64	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,828.00000	1,789,000	16.64	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,294.00000	7,331,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		1,713.00000	1,674,000	16.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,650.00000	6,684,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,951.00000	1,910,000	16.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,834.00000	7,762,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,110.00000	1,113,000	14.28	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,612.00000	17,537,000	13.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		61.00000	61,000	13.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,063.00000	5,995,000	14.76	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,852.00000	1,859,000	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		34,991.00000	35,066,000	17.11	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,765.00000	106,840,000	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			8.50800	8.51400		14.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,506.00000	7,530,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,137.00000	3,106,000	15.05	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,803.00000	7,827,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,999.00000	2,967,000	15.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,213.00000	7,236,000	14.97	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,283.00000	3,250,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.59200	8.60200		14.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,670.00000	6,710,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,341.00000	5,290,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,934.00000	6,975,000	15.00	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,161.00000	5,111,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		6,411.00000	6,450,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,528.00000	5,477,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.67800	8.68100		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,179.00000	7,184,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,568.00000	6,547,000	14.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,433.00000	7,439,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,383.00000	6,362,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,927.00000	6,932,000	14.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,758.00000	6,737,000	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			215.67505	215.69674			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		3,697.00000	3,675,000		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		3,647.00000	3,625,000		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		3,747.00000	3,725,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.82962	218.85451			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		855.00000	830,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.05	Call		805.00000	780,000		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		905.00000	880,000		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			242.77210	242.78097			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,281.00000	4,272,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,231.00000	4,222,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		4,331.00000	4,322,000		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			241.10405	241.28020			84,386,417.50	350	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		4,280.00000	4,104,000		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		4,230.00000	4,054,000		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		4,330.00000	4,154,000		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			6.20000	6.19000		2.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,128.00000	5,099,000	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		5,265.00000	5,236,000	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,990.00000	4,961,000	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			6.13400	6.21600		3.28	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,319.00000	5,539,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		4.00000	2,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,445.00000	5,665,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	2,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,193.00000	5,413,000	3.95	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		4.00000	3,000	3.95	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.16300	6.24500		3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,766.00000	3,950,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		124.00000	105,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,873.00000	4,059,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		113.00000	96,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,660.00000	3,842,000	3.66	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		137.00000	116,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.19700	6.30500		3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,047.00000	3,239,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		406.00000	355,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,132.00000	3,327,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		383.00000	335,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,962.00000	3,153,000	3.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		430.00000	378,000	3.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.23400	6.33000		2.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,392.00000	1,500,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,050.00000	963,000	2.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,458.00000	1,568,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,015.00000	931,000	2.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,327.00000	1,432,000	2.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,085.00000	996,000	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			175.93544	175.94094			0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,441.00000	175,435,000		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		175,391.00000	175,385,000		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		175,491.00000	175,485,000		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			175.70464	175.83166			6,973,717,161.60	39,690	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		1,168.00000	1,295,000		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		1,218.00000	1,345,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		1,118.00000	1,245,000		0.00	0	0.00
R202	On	07/12/2033	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
R203	On	03/11/2011	Bond Future			7.36000	7.36100		6.50	94,946,370.88	901	0.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,302.00000	5,307,000	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		5,527.00000	5,532,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,077.00000	5,081,000	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			7.37900	7.44300		7.67	0.00	0	2,511.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,057.00000	6,320,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		235.00000	202,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,249.00000	6,515,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		213.00000	183,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,867.00000	6,127,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		260.00000	225,000	8.92	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,943.00000	2,727,000	7.02	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		637.00000	716,000	7.02	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,202.00000	2,019,000	7.31	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,073.00000	1,186,000	7.31	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,401.00000	1,534,000	7.49	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,831.00000	1,668,000	7.49	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,134.00000	3,339,000	8.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		826.00000	735,000	8.23	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.46600	7.52900		7.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,005.00000	6,225,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		772.00000	713,000	9.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		6,168.00000	6,391,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		728.00000	672,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,844.00000	6,061,000	9.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		819.00000	757,000	9.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.55900	7.63500		7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,358.00000	5,575,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,777.00000	1,672,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,491.00000	5,711,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,708.00000	1,606,000	9.07	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,205.00000	5,419,000	9.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,827.00000	1,719,000	9.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.66400	7.73200		7.29	93,261,347.71	901	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,037.00000	3,178,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,964.00000	2,830,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,162.00000	3,306,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,888.00000	2,757,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,915.00000	3,053,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,044.00000	2,907,000	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			7.64000	7.64100		7.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,857.00000	5,863,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,111.00000	6,117,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,602.00000	5,608,000	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			7.67700	7.72200		9.46	0.00	0	3,192.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,814.00000	7,022,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		309.00000	278,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,029.00000	7,240,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		280.00000	252,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,601.00000	6,806,000	10.94	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		341.00000	307,000	10.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.76500	7.80800		9.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,893.00000	6,052,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,204.00000	1,142,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,068.00000	6,230,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,138.00000	1,079,000	10.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,706.00000	5,863,000	10.33	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,259.00000	1,195,000	10.33	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.86000	7.91300		9.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,270.00000	5,433,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,419.00000	2,319,000	10.62	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,440.00000	5,605,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,351.00000	2,253,000	10.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,102.00000	5,262,000	10.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,490.00000	2,387,000	10.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.96200	8.00600		9.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.00	Call		3,793.00000	3,897,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,822.00000	3,716,000	9.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,937.00000	4,044,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,728.00000	3,624,000	9.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,652.00000	3,754,000	9.20	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,919.00000	3,811,000	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			5.93500	5.92000		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,692.00000	3,661,000	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		3,790.00000	3,759,000	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		3,593.00000	3,562,000	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			5.84800	5.91600		2.04	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,742.00000	3,867,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.47	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,830.00000	3,955,000	2.47	0.00	0	0.00
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		3,655.00000	3,780,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.85100	5.91700		1.78	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,549.00000	2,649,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		39.00000	33,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,622.00000	2,723,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		34.00000	29,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,475.00000	2,575,000	2.17	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		43.00000	37,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.85000	5.95500		1.69	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,924.00000	2,046,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		160.00000	137,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,980.00000	2,103,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		148.00000	126,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,868.00000	1,989,000	2.06	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		171.00000	147,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.83100	5.91300		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		653.00000	704,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		553.00000	510,000	1.45	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		690.00000	741,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		533.00000	489,000	1.46	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		617.00000	666,000	1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		574.00000	529,000	1.43	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.88000	7.87100		8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,944.00000	4,892,000	9.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,216.00000	5,163,000	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		4,672.00000	4,619,000	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		109.00000	0,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		277.00000	116,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,605.00000	1,553,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		0.00000	0,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,735.00000	2,683,000	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	0.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,393.00000	3,445,000	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	0.00
R207	On	03/11/2011	Bond Future	7.75	Put		719.00000	759,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		12.00000	0,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.95	Put		37.00000	0,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.95	Call		495.00000	406,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,015.00000	2,962,000	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	0.00
R207	On	02/02/2012	Bond Future			7.92600	7.95200		10.34	531,941,945.37	5,511	15,529.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,159.00000	6,278,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		456.00000	428,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,379.00000	6,500,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		414.00000	388,000	11.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,931.00000	6,048,000	11.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		490.00000	460,000	11.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,074.00000	3,954,000	9.32	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		593.00000	620,000	9.32	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,893.00000	2,791,000	9.79	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,166.00000	1,211,000	9.79	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,681.00000	1,739,000	10.11	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,260.00000	2,171,000	10.11	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,975.00000	4,073,000	11.16	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		938.00000	889,000	11.16	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.01600	8.03900		10.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,375.00000	5,456,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,566.00000	1,520,000	11.47	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,567.00000	5,651,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,497.00000	1,455,000	11.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,184.00000	5,264,000	11.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,636.00000	1,590,000	11.40	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.11200	8.14300		10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,644.00000	5,745,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,477.00000	2,413,000	11.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,826.00000	5,928,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,404.00000	2,341,000	11.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,464.00000	5,564,000	11.80	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,553.00000	2,487,000	11.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.21000	8.23200		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,105.00000	4,160,000	10.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		4,012.00000	3,953,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,261.00000	4,317,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,910.00000	3,852,000	10.58	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,953.00000	4,006,000	10.43	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,119.00000	4,058,000	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			7.93000	7.93100		9.75	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,914.00000	4,921,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,203.00000	5,210,000	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		4,624.00000	4,630,000	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		138.00000	0,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		256.00000	124,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,652.00000	1,658,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,856.00000	2,862,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		0.00000	0,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,778.00000	5,784,000	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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			7.96300	8.00500		10.81	378,438,840.00	4,000	11,841.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,270.00000	6,481,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		474.00000	430,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,504.00000	6,719,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		430.00000	389,000	12.55	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,028.00000	6,236,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		512.00000	465,000	12.46	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,103.00000	3,902,000	9.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		655.00000	710,000	9.88	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,045.00000	2,874,000	10.31	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,170.00000	1,254,000	10.31	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,714.00000	1,823,000	10.64	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,354.00000	2,208,000	10.64	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,172.00000	4,351,000	11.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		938.00000	862,000	11.77	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.04400	8.08400		11.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,580.00000	6,752,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,351.00000	1,286,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,779.00000	6,953,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,276.00000	1,212,000	13.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,366.00000	6,535,000	13.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,412.00000	1,344,000	13.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.12800	8.17600		11.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,850.00000	6,024,000	12.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,610.00000	2,506,000	12.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Call		6,044.00000	6,220,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,529.00000	2,427,000	12.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,658.00000	5,829,000	12.57	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,694.00000	2,588,000	12.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.21800	8.25900		11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,175.00000	4,291,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,226.00000	4,111,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,342.00000	4,460,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,112.00000	3,998,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,013.00000	4,126,000	11.41	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,346.00000	4,228,000	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			8.84500	8.83100		16.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Call		58.00000	0,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		700.00000	752,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		159.00000	0,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		404.00000	355,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		16.00000	0,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,059.00000	1,153,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91000	8.89900		20.76	0.00	0	2,587.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Call		3,436.00000	3,371,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,658.00000	2,678,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,637.00000	3,572,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,478.00000	2,499,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,240.00000	3,177,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,845.00000	2,868,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.98200	8.96900		20.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,293.00000	4,228,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,056.00000	4,090,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,478.00000	4,412,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,861.00000	3,895,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,111.00000	4,048,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,257.00000	4,294,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.05600	9.04600		19.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,926.00000	5,873,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,410.00000	4,432,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,115.00000	6,061,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,235.00000	4,256,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,740.00000	5,688,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,591.00000	4,614,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.13200	9.11700		20.31	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,426.00000	5,361,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,307.00000	6,354,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,594.00000	5,527,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,097.00000	6,141,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Call		5,262.00000	5,197,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,525.00000	6,572,000	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			131.30778	131.31193			0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		312.00000	308,000		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		262.00000	258,000		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		362.00000	358,000		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			133.13851	133.23436			45,267,093.40	340	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		2,234.00000	2,139,000		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		2,184.00000	2,089,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		2,284.00000	2,189,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future			114.28377	114.29175			0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Call		113,042.00000	113,034,000		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		112,992.00000	112,984,000		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		113,092.00000	113,084,000		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			114.53906	114.62682			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,127.00000	4,039,000		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		4,077.00000	3,989,000		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		4,177.00000	4,089,000		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			110.22859	110.23268			0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,733.00000	107,729,000		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		107,683.00000	107,679,000		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		107,783.00000	107,779,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.19814	110.37780			226,346,979.56	2,054	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,878.00000	1,698,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,828.00000	1,648,000		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		1,928.00000	1,748,000		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			8.82000	8.81100			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		492.00000	564,000		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		88.00000	161,000		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		899.00000	971,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89000	8.88800		18.66	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,728.00000	3,701,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,849.00000	2,838,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,950.00000	3,923,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,683.00000	2,672,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,512.00000	3,485,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,024.00000	3,012,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96700	8.96300		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,620.00000	5,589,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,427.00000	3,427,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,847.00000	5,816,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		3,281.00000	3,281,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,395.00000	5,365,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,577.00000	3,579,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.04600	9.04600		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,097.00000	6,087,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,553.00000	4,543,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,313.00000	6,304,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,397.00000	4,388,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,883.00000	5,873,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,713.00000	4,703,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13000	9.12500		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,557.00000	5,530,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,511.00000	6,522,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,755.00000	5,727,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,325.00000	6,335,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,357.00000	5,330,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,697.00000	6,708,000	18.11	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,959.64000	16,188.70000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.24700	1.26300		24.70	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,653.00000	1,504,000	24.47	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		23.00000	34,000	24.47	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,184.00000	1,051,000	22.82	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		54.00000	81,000	22.82	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,139.00000	1,983,000	26.12	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		9.00000	13,000	26.12	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.26270	1.27910		24.01	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,152.00000	1,049,000	22.96	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		361.00000	422,000	22.96	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		877.00000	802,000	24.01	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		586.00000	675,000	24.01	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,489.00000	1,370,000	22.37	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		198.00000	243,000	22.37	0.00	0	0.00

Total for Derivatives : **8,674,831,604.32** **82,735** **1,230,749.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		63,500,000,000.00		635,000	5,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
ABCP13	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
ABL10B	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
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		30,000,000,000.00		300,000	9,754,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		17,800,000,000.00		178,000	7,573,000.00
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
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			175,200,000,000.00	1,752,000	4,065,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			84,170,000,000.00	841,700	28,034,700.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP520	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			29,000,000,000.00	290,000	3,468,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			16,900,000,000.00	169,000	372,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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			11,200,000,000.00	112,000	1,492,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,000,000,000.00	120,000	14,780,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			43,600,000,000.00	436,000	19,436,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			4,448,100,000,000.00	44,481,000	121,775,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,881,900,000,000.00	58,819,000	182,912,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	14,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,742,600,000,000.00	37,426,000	72,763,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			604,623,937,500.00	65,364,750	317,602,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			905,420,000,000.00	90,542,000	415,476,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			895,017,750,000.00	114,015,000	232,880,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,364,288,000,000.00	315,238,400	280,409,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			39,600,000,000.00	396,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			9,800,000,000.00	98,000	3,819,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	192,000.00
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
GPT2C	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
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	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
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,459,500,000.00	54,595,000	57,064,000.00	
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		35,100,000,000.00	351,000	16,915,000.00	
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000		0.00	0	0.00	

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000		27,000,000,000,000.00		270,000,000	230,000,000.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000		45,642,000,000,000.00		456,420,000	316,000,000.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000		29,000,000,000,000.00		290,000,000	210,000,000.00
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			0.00	0	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
IKH1B	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
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
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	162,000.00
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			40,600,000,000.00	406,000	29,256,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	318,000,000.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			38,000,000,000,000.00	380,000,000	280,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			17,500,000,000,000.00	175,000,000	175,000,000.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		60,300,000,000.00		603,000	3,296,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		18,900,000,000.00		189,000	5,150,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	800,000.00
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		52,400,000,000.00		524,000	4,042,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		17,000,000,000.00		170,000	6,186,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			56,800,000,000.00	568,000	9,931,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			37,800,000,000.00	378,000	4,311,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
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		823,400,000,000.00		8,234,000	15,001,000.00
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		417,460,000,000.00		4,174,600	8,974,600.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		60,600,000,000.00		606,000	26,693,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			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			6.51500	6.59000		131,601,332,160,000.00		20,199,744,000	16,067,530,475.00
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			8.34500	8.36000		54,498,608,050,000.00		6,530,690,000	9,508,653,000.00
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			0.09000	0.14000		11,248,200,000.00		124,980,000	1,017,062,513.00
R197	On	07/12/2023	Spot Bond			2.48000	2.48000		403,000,000,000.00		162,500,000	422,095,000.00
R201	On	21/12/2014	Spot Bond			6.09000	6.19000		4,842,506,130,000.00		795,157,000	2,125,312,300.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		1,341,194,205,090.00		502,319,927	1,091,314,627.00
R203	On	15/09/2017	Spot Bond			7.28500	7.36000		37,812,297,120,000.00		5,190,432,000	9,479,560,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.58500	7.64000			19,313,685,500,000.00	2,546,300,000	5,244,980,057.00
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			5.82500	5.92000			37,783,047,000,000.00	6,486,360,000	4,922,814,000.00
R207	On	15/01/2020	Spot Bond			7.83500	7.87000			140,473,193,189,000.00	17,928,933,400	10,041,332,000.00
R208	On	31/03/2021	Spot Bond			7.88000	7.93000			113,146,973,640,000.00	14,358,753,000	6,138,361,000.00
R209	On	31/03/2036	Spot Bond			8.83500	8.83000			26,609,897,955,000.00	3,011,873,000	10,694,286,200.00
R210	On	31/03/2028	Spot Bond			2.68000	2.68000			239,056,000,000.00	89,200,000	61,599,546.00
R211	On	31/01/2017	Spot Bond			1.28000	1.28000			464,512,000,000.00	362,900,000	773,207,842.00
R212	On	31/01/2022	Spot Bond			2.48000	2.47000			398,883,200,000.00	160,840,000	407,573,506.00
R213	On	28/02/2031	Spot Bond			8.80500	8.81000			17,555,461,830,000.00	1,993,806,000	2,476,453,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,055,989,750,000.00	1,700,921,500	3,193,400,000.00
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
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			21,600,000,000.00	216,000	17,603,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			34,200,000,000.00	342,000	2,377,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			14,000,000,000.00	140,000	3,744,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			23,000,000,000.00	4,000,000	2,000,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000		10,784,283,500,000.00		107,842,835	107,842,835.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	251,000.00
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		18,300,000,000.00		183,000	2,163,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000		10,540,000,000,000.00		105,400,000	105,700,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN829	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
SYN848	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		5,800,000,000,000.00	58,000,000,000.00	58,000,000	29,000,000.00
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
SYN856	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
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	36,261,000.00
T018	On	15/07/2014			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
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE6C	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
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
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
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		21,800,000,000.00		218,000	3,903,000.00
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		99,800,000,000.00		998,000	1,007,003,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		4,651,890,000,000.00		46,518,900	291,589,100.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	87,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	177,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		208,000,000,000.00		2,080,000	16,001,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		17,600,000,000,000.00	176,000,000	176,000,000	150,000,000.00
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
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		4,627,800,000,000.00		46,278,000	71,716,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	130,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000		30,000,000,000.00		300,000	33,100,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA023	On	20/04/2016	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
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 :							848,429,239,116,590.00	85,195,730,012	91,701,785,081.00
Grand Total:							848,437,913,948,194.00	15,195,812,747	91,703,015,830.00