



# Daily MTM Report

Daily summary for: 11/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/12/2011 Foreign Exchange Future			7.92790	8.04210		23.04	125,514,512.80	15,832	248,740.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		717.00000	610,000	20.66	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		25.00000	32,000	20.66	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		673.00000	568,000	20.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		31.00000	40,000	20.69	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		762.00000	654,000	20.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		20.00000	26,000	20.64	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		3.00000	3,000	23.01	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,295.00000	1,181,000	23.01	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		229.00000	282,000	23.84	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		271.00000	210,000	23.84	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		7.00000	7,000	21.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,049.00000	935,000	21.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		15.00000	21,000	20.61	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		807.00000	699,000	20.61	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,892.00000	1,778,000	27.29	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		0.00000	0,000	27.29	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		46.00000	59,000	20.73	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		588.00000	487,000	20.73	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,593.00000	1,479,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,643.00000	1,529,000	25.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,793.00000	1,678,000	26.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		249.00000	193,000	24.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		257.00000	315,000	24.24	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,092.00000	1,978,000	28.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		630.00000	527,000	20.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		38.00000	49,000	20.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,344.00000	1,230,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	23.36	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,245.00000	1,131,000	22.66	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	22.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		319.00000	249,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		177.00000	221,000	23.04	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		437.00000	353,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		95.00000	125,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,196.00000	1,082,000	22.30	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	22.30	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		1,743.00000	1,628,000	26.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,693.00000	1,579,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	25.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,042.00000	1,928,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		375.00000	297,000	22.46	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		133.00000	169,000	22.46	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		509.00000	416,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		67.00000	88,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,444.00000	1,330,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	24.07	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,192.00000	2,078,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		346.00000	272,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		154.00000	194,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		13.00000	16,000	20.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		855.00000	744,000	20.59	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,493.00000	1,379,000	24.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	24.42	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		154.00000	118,000	26.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		462.00000	540,000	26.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		196.00000	150,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		354.00000	422,000	25.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,942.00000	1,828,000	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		903.00000	791,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		11.00000	13,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,147.00000	1,033,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	5,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		951.00000	838,000	20.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		9.00000	10,000	20.54	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,394.00000	1,280,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,843.00000	1,728,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		167.00000	127,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		425.00000	499,000	26.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,543.00000	1,429,000	24.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,098.00000	984,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		6.00000	6,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		472.00000	383,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		80.00000	105,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		142.00000	109,000	27.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		500.00000	581,000	27.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		181.00000	138,000	25.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		389.00000	460,000	25.85	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		405.00000	324,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		113.00000	146,000	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,000.00000	886,000	20.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		8.00000	8,000	20.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		230.00000	177,000	24.64	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		288.00000	349,000	24.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,992.00000	1,878,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		294.00000	229,000	23.44	0.00	0	12,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		202.00000	251,000	23.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		548.00000	450,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		56.00000	72,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		212.00000	163,000	25.04	0.00	0	1,060.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		320.00000	385,000	25.04	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		85.00000	65,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		793.00000	887,000	30.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		837.00000	932,000	30.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		79.00000	60,000	30.42	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		5.00000	3,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,913.00000	3,025,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,859.00000	3,972,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		706.00000	797,000	29.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		98.00000	75,000	29.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Put		580.00000	665,000	27.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.50	Call		122.00000	93,000	27.94	0.00	0	12,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.02710	8.14110		23.41	1,284,336.00	160	45,719.00

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		1,164.00000	1,057,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		59.00000	66,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,120.00000	1,014,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		65.00000	73,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,207.00000	1,100,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		52.00000	59,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,195.00000	1,088,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		54.00000	61,000	20.62	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,066.00000	961,000	20.44	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		75.00000	84,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		983.00000	882,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		92.00000	105,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,375.00000	1,266,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		34.00000	39,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,024.00000	920,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		83.00000	93,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,421.00000	1,311,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		30.00000	34,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		763.00000	677,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		172.00000	200,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		542.00000	478,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		351.00000	401,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		866.00000	775,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		125.00000	148,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		405.00000	355,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		564.00000	628,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,467.00000	1,357,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		26.00000	30,000	20.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		389.00000	340,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		598.00000	663,000	24.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,329.00000	1,220,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		38.00000	43,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		520.00000	458,000	23.41	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		379.00000	431,000	23.41	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,108.00000	1,003,000	20.50	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		67.00000	76,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,514.00000	1,404,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		23.00000	27,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		831.00000	741,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		140.00000	164,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		440.00000	386,000	24.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		499.00000	559,000	24.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		589.00000	521,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		298.00000	344,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,151.00000	1,045,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		60.00000	68,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,561.00000	1,450,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		20.00000	23,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		614.00000	544,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		273.00000	317,000	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		499.00000	439,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		408.00000	462,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		565.00000	499,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		324.00000	372,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		459.00000	403,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		468.00000	526,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		902.00000	809,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		111.00000	132,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		942.00000	845,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		101.00000	118,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,284.00000	1,176,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		43.00000	49,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		669.00000	593,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		228.00000	266,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		478.00000	420,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		437.00000	493,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		796.00000	708,000	21.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		155.00000	181,000	21.17	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,753.00000	1,641,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		12.00000	14,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,998.00000	1,885,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	8,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		731.00000	646,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		190.00000	219,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		422.00000	370,000	24.53	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		531.00000	593,000	24.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,949.00000	1,836,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	9,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,239.00000	1,132,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		48.00000	55,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		640.00000	568,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		249.00000	291,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		373.00000	326,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		632.00000	699,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,705.00000	1,593,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		14.00000	16,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		699.00000	619,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		208.00000	242,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,609.00000	1,497,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		18.00000	20,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,656.00000	1,545,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		15.00000	18,000	21.22	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,802.00000	1,689,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		11.00000	12,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,047.00000	1,934,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		6.00000	7,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		358.00000	313,000	25.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		667.00000	736,000	25.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		344.00000	301,000	25.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		703.00000	774,000	25.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		272.00000	238,000	27.03	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		931.00000	1,011,000	27.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.11980	8.23410		23.28	48,718.80	6	21,720.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,136.00000	1,035,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		152.00000	165,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,098.00000	998,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		164.00000	178,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,174.00000	1,073,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		140.00000	153,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		655.00000	594,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		521.00000	574,000	23.28	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.20940	8.32380		23.26	0.00	0	1,479.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,305.00000	1,209,000	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		181.00000	200,000	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,269.00000	1,174,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		195.00000	215,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,342.00000	1,245,000	20.01	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		168.00000	186,000	20.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		210.00000	231,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,234.00000	1,140,000	20.15	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,277.00000	1,345,000	25.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		501.00000	454,000	25.92	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		891.00000	819,000	22.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		467.00000	510,000	22.04	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		633.00000	576,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		909.00000	967,000	24.45	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,355.00000	1,424,000	26.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		479.00000	433,000	26.21	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.29330	8.40710		23.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,125.00000	1,049,000	21.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		418.00000	456,000	21.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,100.00000	1,025,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		443.00000	482,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,150.00000	1,073,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		393.00000	430,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		582.00000	626,000	22.51	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		989.00000	919,000	22.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,323.00000	1,385,000	25.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		630.00000	578,000	25.63	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37590	8.48980		23.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,147.00000	1,076,000	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		607.00000	650,000	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,127.00000	1,055,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		637.00000	679,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,168.00000	1,096,000	22.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		578.00000	620,000	22.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,369.00000	1,426,000	25.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		759.00000	702,000	25.36	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,089.00000	1,016,000	22.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		699.00000	740,000	22.87	0.00	0	180.00

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			9.12260	9.23670		24.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,886.00000	1,800,000	23.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,149.00000	1,177,000	23.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,866.00000	1,782,000	24.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,179.00000	1,209,000	24.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,905.00000	1,817,000	23.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,118.00000	1,144,000	23.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		835.00000	863,000	22.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,072.00000	1,986,000	22.69	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.21310	10.32720		26.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,586.00000	2,493,000	25.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,459.00000	1,480,000	25.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,569.00000	2,473,000	25.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,492.00000	1,510,000	25.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,603.00000	2,510,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,426.00000	1,447,000	25.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.92790	8.04210		23.04	39,639.50	5	414.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			104,874.00000	93,490,000	21.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			664.00000	700,000	21.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			99,997.00000	88,623,000	20.89	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			787.00000	833,000	20.89	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			109,770.00000	98,378,000	21.60	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			560.00000	588,000	21.60	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.02710	8.14110		23.41	0.00	0	422.00

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		7.55	Call		76,295.00000	67,678,000	21.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		17,185.00000	19,968,000	21.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		73,068.00000	64,632,000	21.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		18,958.00000	21,922,000	21.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		79,628.00000	70,832,000	21.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		15,518.00000	18,122,000	21.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Put		49,931.00000	55,890,000	24.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		8.20	Call		44,041.00000	38,600,000	24.31	0.00	0	80.00
£ / R On	19/12/2011	Foreign Exchange Future				12.67180	12.80610			1,533,287.80	121	13,992.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,181.00000	1,048,000	18.49	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		25.00000	26,000	18.49	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,134.00000	1,000,000	18.19	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		28.00000	28,000	18.19	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,229.00000	1,095,000	18.79	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		23.00000	23,000	18.79	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		689.00000	571,000	17.03	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		83.00000	99,000	17.03	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,519.00000	1,385,000	20.53	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		13.00000	13,000	20.53	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		949.00000	814,000	17.00	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		43.00000	42,000	17.00	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		1,087.00000	953,000	17.89	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		31.00000	31,000	17.89	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,310.00000	2,175,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		4.00000	3,000	24.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,111.00000	1,976,000	23.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		5.00000	4,000	23.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.81890	12.95210		20.58	320,472.50	25	3,978.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,601.00000	1,468,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		99.00000	99,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,556.00000	1,423,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		104.00000	104,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,646.00000	1,513,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		94.00000	94,000	18.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,512.00000	1,383,000	18.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		110.00000	114,000	18.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,234.00000	1,122,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		182.00000	203,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,013.00000	1,881,000	19.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		61.00000	62,000	19.72	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,308.00000	1,193,000	18.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		156.00000	174,000	18.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		965.00000	871,000	19.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		313.00000	352,000	19.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,691.00000	1,558,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		89.00000	89,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,107.00000	1,975,000	20.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		55.00000	56,000	20.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,385.00000	1,267,000	18.25	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	11.70	Put		133.00000	148,000	18.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,920.00000	1,788,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		68.00000	69,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,162.00000	1,053,000	18.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		210.00000	234,000	18.69	0.00	0	768.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.95380	13.08630		21.41	168,399.40	13	2,832.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,521.00000	1,419,000	19.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		285.00000	315,000	19.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,487.00000	1,386,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		301.00000	332,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,555.00000	1,452,000	19.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		269.00000	298,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10280	0.10360		20.59	0.00	0	5,415.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,361.00000	2,280,000	27.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	27.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,365.00000	1,285,000	20.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		5.00000	5,000	20.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,360.00000	3,280,000	30.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10430	0.10510		22.80	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,578.00000	1,501,000	21.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		68.00000	71,000	21.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		854.00000	793,000	22.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		344.00000	363,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,517.00000	2,436,000	20.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	6,000	20.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.85320	10.92250		18.98	20,935,822.80	1,929	22,554.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,130.00000	1,062,000	17.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		8.00000	9,000	17.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,081.00000	1,014,000	17.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		9.00000	11,000	17.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,179.00000	1,110,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		7.00000	7,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		938.00000	872,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		16.00000	19,000	17.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,376.00000	1,307,000	18.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		4.00000	4,000	18.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,624.00000	1,555,000	20.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		2.00000	2,000	20.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,525.00000	1,456,000	19.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		3.00000	3,000	19.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		77.00000	63,000	23.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		905.00000	960,000	23.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		985.00000	919,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		13.00000	16,000	17.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		95.00000	79,000	22.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		773.00000	826,000	22.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,426.00000	1,357,000	19.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		4.00000	4,000	19.23	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		241.00000	209,000	19.66	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		319.00000	356,000	19.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		709.00000	647,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		37.00000	44,000	16.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		89.00000	73,000	22.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		817.00000	870,000	22.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		622.00000	566,000	17.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		50.00000	63,000	17.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		891.00000	826,000	17.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		19.00000	23,000	17.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,327.00000	1,258,000	18.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		5.00000	5,000	18.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		177.00000	151,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		455.00000	498,000	20.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		798.00000	735,000	17.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		26.00000	32,000	17.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		844.00000	780,000	17.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		22.00000	27,000	17.20	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		43.00000	52,000	16.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		665.00000	605,000	16.88	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		261.00000	227,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		289.00000	324,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,040.00000	1,097,000	23.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		62.00000	50,000	23.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			10.99420	11.06170		19.84	1,264,333.00	115	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,093.00000	1,037,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		131.00000	143,000	18.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,055.00000	999,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		143.00000	155,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,132.00000	1,075,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		120.00000	131,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,034.00000	1,967,000	19.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	23,000	19.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		981.00000	927,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		169.00000	183,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,341.00000	1,279,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		79.00000	85,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,082.00000	2,015,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		20.00000	21,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,255.00000	1,194,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		93.00000	100,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		750.00000	705,000	18.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		288.00000	311,000	18.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		670.00000	627,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		358.00000	383,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		945.00000	891,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		183.00000	197,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		512.00000	476,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		550.00000	582,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		379.00000	350,000	21.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		817.00000	856,000	21.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		597.00000	557,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		435.00000	463,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		316.00000	291,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,004.00000	1,047,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		574.00000	535,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		462.00000	491,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,565.00000	1,501,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		53.00000	57,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		440.00000	408,000	20.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		678.00000	714,000	20.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.12680	11.19380		19.99	33,380.40	3	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,096.00000	1,046,000	18.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		302.00000	319,000	18.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,065.00000	1,015,000	18.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		321.00000	338,000	18.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,128.00000	1,078,000	18.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		284.00000	301,000	18.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.25580	11.32160		20.23	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,106.00000	1,062,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		510.00000	532,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,077.00000	1,034,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		531.00000	554,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,135.00000	1,091,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		489.00000	511,000	19.00	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			411.94600	413.80300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			417.88900	419.68200			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			376.14000	377.70600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			381.56700	383.07200			0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.06760	8.12560		20.91	3,227,040.00	400	10,006.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,477.00000	1,421,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		1.00000	3,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,427.00000	1,370,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		1.00000	2,000	26.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,527.00000	1,470,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		1.00000	2,000	27.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		653.00000	611,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		27.00000	43,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		836.00000	787,000	22.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		10.00000	19,000	22.00	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.09070	8.14710		20.81	0.00	0	22,681.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		971.00000	938,000	20.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		74.00000	97,000	20.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		929.00000	898,000	20.79	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		82.00000	107,000	20.79	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,014.00000	978,000	20.81	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		67.00000	87,000	20.81	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	Call		848.00000	821,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		101.00000	130,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,235.00000	1,190,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		38.00000	49,000	20.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		593.00000	580,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		196.00000	239,000	20.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		809.00000	784,000	20.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		112.00000	143,000	20.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,190.00000	1,147,000	20.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		43.00000	56,000	20.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,955.00000	1,900,000	23.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	9,000	23.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		502.00000	494,000	20.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		255.00000	303,000	20.66	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.12250	8.17870		20.39	81,225.00	10	6,167.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		774.00000	760,000	19.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		245.00000	288,000	19.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		742.00000	729,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		263.00000	307,000	19.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		807.00000	791,000	19.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		228.00000	269,000	19.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.13710	9.18340		17.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,282.00000	2,244,000	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		399.00000	407,000	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,243.00000	2,210,000	16.54	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	7.35	Put		410.00000	423,000	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,322.00000	2,284,000	16.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		389.00000	397,000	16.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.79510	7.86490		16.39	0.00	0	15.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		629.00000	561,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		14.00000	16,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		583.00000	516,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		18.00000	21,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		676.00000	608,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		11.00000	13,000	16.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		299.00000	245,000	16.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		84.00000	100,000	16.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,067.00000	997,000	19.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	19.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		334.00000	277,000	16.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		69.00000	82,000	16.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,017.00000	948,000	18.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		2.00000	3,000	18.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		493.00000	428,000	16.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		28.00000	33,000	16.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		968.00000	898,000	18.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		3.00000	3,000	18.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		451.00000	387,000	16.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		36.00000	42,000	16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.87920	7.94820		16.89	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		545.00000	493,000	16.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		147.00000	164,000	16.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		513.00000	463,000	16.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		165.00000	184,000	16.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		580.00000	525,000	16.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		132.00000	146,000	16.37	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08600	0.10280			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08170	0.10320			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17590	0.17590			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.34520	0.39100			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.16200	0.13440			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.23360	0.20300			0.00	0	12,346.00
CF CANOn	19/12/2011	Can-Do Future			0.10670	0.10580			0.00	0	18,750.00
CF CANOn	31/01/2012	Can-Do Future			0.06610	0.07790			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.05890	0.06870			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.09220	0.07950			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.12100	0.10440			0.00	0	12,987.00

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			8.78420	8.87460		22.21	0.00	0	47.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		625.00000	539,000	19.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		50.00000	55,000	19.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		586.00000	500,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		61.00000	66,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		666.00000	580,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		41.00000	46,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		478.00000	398,000	20.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		103.00000	114,000	20.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		752.00000	664,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		27.00000	30,000	19.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		983.00000	893,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		8.00000	9,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		446.00000	368,000	20.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		121.00000	134,000	20.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		266.00000	206,000	22.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		291.00000	322,000	22.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		125.00000	89,000	25.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		650.00000	705,000	25.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		182.00000	136,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		457.00000	502,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		512.00000	431,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		87.00000	97,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		887.00000	799,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		12.00000	15,000	19.23	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	7.75	Call		1,131.00000	1,040,000	20.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		6.00000	6,000	20.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		309.00000	243,000	22.21	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		234.00000	259,000	22.21	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,229.00000	1,139,000	21.52	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		4.00000	5,000	21.52	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		359.00000	288,000	21.66	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		184.00000	204,000	21.66	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		247.00000	190,000	23.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		322.00000	356,000	23.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		415.00000	340,000	21.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		140.00000	156,000	21.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		116.00000	82,000	26.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		691.00000	748,000	26.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		169.00000	125,000	24.74	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		494.00000	541,000	24.74	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.91300	9.00340		23.60	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		699.00000	641,000	22.54	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		296.00000	328,000	22.54	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		672.00000	616,000	22.72	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		319.00000	353,000	22.72	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		726.00000	667,000	22.36	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		273.00000	304,000	22.36	0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	GOVI			377.35500	378.95900			0.00	0	155.00
GOVI	On	02/02/2012	GOVI	369.00	Call		99,590.00000	83,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		99,490.00000	83,450,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		99,690.00000	83,650,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			382.79900	384.34300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		23,430.00000	7,990,000		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		23,330.00000	7,890,000		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		23,530.00000	8,090,000		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	02/02/2012	Index Future			164.19000	163.96400			0.00	0	103.00
IGOV	On	03/05/2012	Index Future			166.55900	166.29400			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			444.55600	442.30400			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			5.58000	5.57000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.57000	5.54000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.54000	5.49000			0.00	0	101.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.45000	5.37000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.42000	5.33000			0.00	1,000	2,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.39000	5.31000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.42000	5.32000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.51000	5.38000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.64000	5.50000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.82000	5.69000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.04000	5.92000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.29000	6.17000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	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	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
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	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	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		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	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	02/02/2012	Index Future			369.24100	370.61300			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future			1.09370	1.08920			0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/12/2011	Foreign Exchange Future	1.09	Put		0.00000	0,000		0.00	0	0.00

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	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.10	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/12/2011	Foreign Exchange Future	1.08	Call		11.00000	11,000			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			1.10710	1.10280				0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000			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	02/02/2012	Bond Future			6.66300	6.55000		3.91	31,734,027.50	250	16,684.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,750.00000	6,347,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2.00000	4,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,916.00000	6,513,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1.00000	3,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,583.00000	6,180,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2.00000	4,000	4.08	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		955.00000	759,000	3.92	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		955.00000	1,164,000	3.92	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,253.00000	2,583,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		260.00000	185,000	3.82	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,107.00000	1,801,000	4.01	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		330.00000	428,000	4.01	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Put		1,585.00000	1,865,000	3.87	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		503.00000	378,000	3.87	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,142.00000	1,376,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		783.00000	612,000	3.90	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		1,147.00000	927,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		789.00000	973,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,530.00000	2,199,000	4.03	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		226.00000	300,000	4.03	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.73600	6.62100		4.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,392.00000	5,036,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		111.00000	138,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,538.00000	5,181,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		100.00000	125,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,246.00000	4,893,000	4.32	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		123.00000	152,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.81000	6.70200		4.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,477.00000	4,212,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		559.00000	626,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,594.00000	4,326,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		528.00000	593,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,361.00000	4,100,000	4.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		591.00000	662,000	4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.90400	6.79800		4.39	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,373.00000	2,208,000	4.43	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,803.00000	1,938,000	4.43	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	01/11/2012	Bond Future	7.05	Call		2,453.00000	2,285,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,742.00000	1,874,000	4.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,295.00000	2,133,000	4.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,866.00000	2,003,000	4.42	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	02/02/2012	Bond Future			8.42100	8.35500		15.29	0.00	0	24,262.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,226.00000	6,740,000	15.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,318.00000	1,457,000	15.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,559.00000	7,064,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,211.00000	1,341,000	15.78	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,898.00000	6,422,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,433.00000	1,582,000	15.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,265.00000	7,718,000	14.99	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,307.00000	1,135,000	14.99	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,893.00000	17,496,000	14.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		108.00000	86,000	14.69	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,498.00000	5,886,000	15.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,053.00000	1,816,000	15.14	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,757.00000	35,132,000	15.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,531.00000	106,906,000	15.90	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	98.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.50200	8.43600		14.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,841.00000	7,417,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,749.00000	2,938,000	14.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,132.00000	7,700,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,604.00000	2,785,000	14.93	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,554.00000	7,138,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,900.00000	3,097,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.58300	8.52100		14.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,948.00000	6,613,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,882.00000	5,111,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,197.00000	6,855,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,687.00000	4,909,000	14.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,703.00000	6,375,000	14.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,083.00000	5,320,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.66700	8.60700		14.63	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,560.00000	7,254,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,289.00000	6,519,000	14.77	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,795.00000	7,484,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,084.00000	6,309,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,328.00000	7,028,000	14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,499.00000	6,735,000	14.74	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	Bond Future			218.77346	218.73924			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		739.00000	773,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		689.00000	723,000		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		789.00000	823,000		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	02/02/2012	Bond Future			242.16531	242.17636			0.00	0	418.00
R197	On	02/02/2012	Bond Future	237.00	Call		5,176.00000	5,165,000		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		5,126.00000	5,115,000		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		5,226.00000	5,215,000		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	02/02/2012	Bond Future			6.24600	6.08800		3.21	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,661.00000	5,235,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	1,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,788.00000	5,361,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		5,535.00000	5,108,000	3.37	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.28800	6.12300		3.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,012.00000	3,632,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		68.00000	97,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,124.00000	3,740,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		62.00000	87,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,902.00000	3,524,000	3.44	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		77.00000	107,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.33000	6.16700		3.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,290.00000	2,994,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		339.00000	409,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,379.00000	3,079,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		319.00000	386,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,203.00000	2,910,000	3.69	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		361.00000	434,000	3.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.38100	6.21300		3.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,802.00000	1,614,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,223.00000	1,374,000	3.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,862.00000	1,670,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,183.00000	1,330,000	3.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,744.00000	1,559,000	3.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,266.00000	1,420,000	3.50	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	02/02/2012	Bond Future			180.48380	179.62912			0.00	0	34,606.00
R202	On	02/02/2012	Bond Future	177.00	Call		2,629.00000	3,484,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		2,579.00000	3,434,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		2,679.00000	3,534,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.39200	7.30400		6.92	0.00	0	2,201.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,518.00000	6,124,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		52.00000	67,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,725.00000	6,329,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		45.00000	57,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,312.00000	5,920,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		61.00000	78,000	7.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,401.00000	2,678,000	6.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		739.00000	607,000	6.84	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,680.00000	1,905,000	6.91	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		1,195.00000	1,012,000	6.91	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,539.00000	1,323,000	6.95	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,325.00000	1,518,000	6.95	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,377.00000	3,051,000	7.13	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		425.00000	507,000	7.13	0.00	0	2,640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.48100	7.39200		7.81	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,279.00000	5,939,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		438.00000	493,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,455.00000	6,112,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		406.00000	459,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,105.00000	5,768,000	7.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		471.00000	530,000	7.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.57200	7.48900		8.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,548.00000	5,290,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,347.00000	1,442,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,691.00000	5,430,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,288.00000	1,380,000	8.42	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,403.00000	5,148,000	8.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,405.00000	1,503,000	8.41	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.67600	7.59500		8.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,686.00000	3,505,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,058.00000	3,206,000	8.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,796.00000	3,612,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,967.00000	3,111,000	8.25	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,577.00000	3,399,000	8.22	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,151.00000	3,302,000	8.22	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	02/02/2012	Bond Future			7.70100	7.62300		9.37	0.00	0	3,192.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		7,164.00000	6,773,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		132.00000	157,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,392.00000	6,998,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		117.00000	138,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,937.00000	6,548,000	9.74	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		150.00000	176,000	9.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.79100	7.71400		9.58	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,039.00000	5,725,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		867.00000	949,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,226.00000	5,907,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		812.00000	890,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,855.00000	5,545,000	9.60	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		925.00000	1,011,000	9.60	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.88400	7.81300		9.80	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,367.00000	5,128,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,020.00000	2,133,000	10.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,525.00000	5,283,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,940.00000	2,050,000	10.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,211.00000	4,976,000	10.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,103.00000	2,220,000	10.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.98600	7.91700		9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,235.00000	4,055,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,838.00000	3,988,000	9.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,362.00000	4,178,000	9.93	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,727.00000	3,873,000	9.93	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	01/11/2012	Bond Future	7.95	Call		4,110.00000	3,933,000	9.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,952.00000	4,105,000	9.89	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	02/02/2012	Bond Future			6.05100	5.86400		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,838.00000	3,494,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,925.00000	3,582,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,750.00000	3,406,000	2.10	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.08800	5.88700		2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,587.00000	2,281,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		29.00000	47,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,661.00000	2,354,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		25.00000	42,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,513.00000	2,209,000	2.12	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		33.00000	53,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.12000	5.91500		2.24	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,025.00000	1,799,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		205.00000	262,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,080.00000	1,851,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		193.00000	246,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,971.00000	1,747,000	2.34	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		219.00000	277,000	2.34	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.15400	5.93100		2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		947.00000	819,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		868.00000	996,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		979.00000	849,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		842.00000	968,000	2.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		917.00000	791,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		895.00000	1,025,000	2.21	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.97100	7.88800		9.16	0.00	0	37,303.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,221.00000	5,786,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		155.00000	190,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,462.00000	6,023,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		135.00000	166,000	9.58	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,980.00000	5,549,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		176.00000	215,000	9.56	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,674.00000	4,035,000	8.89	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		556.00000	447,000	8.89	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,451.00000	2,742,000	9.02	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		1,087.00000	908,000	9.02	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,581.00000	1,352,000	9.10	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,797.00000	2,038,000	9.10	0.00	0	640.00

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	8.50	Call		3,917.00000	3,543,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		517.00000	613,000	9.37	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.06400	7.98100		10.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,432.00000	5,098,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,303.00000	1,426,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,619.00000	5,279,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,230.00000	1,346,000	11.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,249.00000	4,920,000	10.98	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,382.00000	1,510,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.15900	8.08100		11.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,647.00000	5,366,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,149.00000	2,284,000	11.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,816.00000	5,531,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,063.00000	2,194,000	11.36	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,480.00000	5,204,000	11.32	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,238.00000	2,378,000	11.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.25700	8.18100		11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,468.00000	4,254,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,111.00000	4,290,000	11.20	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,603.00000	4,386,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,988.00000	4,164,000	11.22	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,334.00000	4,124,000	11.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,235.00000	4,419,000	11.18	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.01400	7.93700		9.42	0.00	0	18,411.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,359.00000	5,924,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		150.00000	183,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,617.00000	6,178,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		129.00000	158,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,101.00000	5,671,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		172.00000	210,000	9.87	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,622.00000	3,977,000	9.17	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		588.00000	475,000	9.17	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,527.00000	2,820,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		1,066.00000	891,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,592.00000	1,363,000	9.38	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,818.00000	2,058,000	9.38	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,125.00000	3,746,000	9.67	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		477.00000	567,000	9.67	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.09700	8.02000		11.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,557.00000	6,194,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		948.00000	1,042,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,768.00000	6,400,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		884.00000	974,000	11.84	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,344.00000	5,986,000	11.82	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,010.00000	1,109,000	11.82	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			8.18100	8.10800		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,868.00000	5,582,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,234.00000	2,371,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,050.00000	5,760,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,141.00000	2,274,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,688.00000	5,407,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,331.00000	2,472,000	12.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.27100	8.20100		11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,374.00000	4,160,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,097.00000	4,278,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,521.00000	4,303,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,963.00000	4,140,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,230.00000	4,020,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,236.00000	4,420,000	11.67	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	02/02/2012	Bond Future			8.85200	8.80700		20.86	0.00	0	2,584.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,720.00000	3,494,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,221.00000	2,349,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,938.00000	3,705,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,059.00000	2,180,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,508.00000	3,289,000	20.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,393.00000	2,528,000	20.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.92300	8.87900		19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,573.00000	4,371,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,641.00000	3,780,000	19.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,775.00000	4,569,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,463.00000	3,598,000	19.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,373.00000	4,176,000	19.91	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,824.00000	3,968,000	19.91	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99400	8.95300		19.95	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,271.00000	6,074,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,046.00000	4,163,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,468.00000	6,267,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,879.00000	3,992,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,076.00000	5,883,000	20.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,218.00000	4,339,000	20.00	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.06800	9.02800		19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,698.00000	5,531,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,910.00000	6,045,000	19.95	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,881.00000	5,710,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,715.00000	5,846,000	19.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,515.00000	5,350,000	19.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,109.00000	6,246,000	19.91	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			135.95410	135.42087			0.00	0	750.00
R210	On	02/02/2012	Bond Future	131.00	Call		4,421.00000	4,954,000		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		4,371.00000	4,904,000		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		4,471.00000	5,004,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			114.70306	114.65564			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		4,156.00000	4,203,000		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		4,106.00000	4,153,000		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		4,206.00000	4,253,000		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	02/02/2012	Bond Future			111.15600	111.36027			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,860.00000	2,656,000		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		2,810.00000	2,606,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,910.00000	2,706,000		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	02/02/2012	Bond Future			8.80000	8.76500		18.66	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,160.00000	3,972,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,299.00000	2,392,000	19.11	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,401.00000	4,208,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,152.00000	2,240,000	19.20	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,924.00000	3,741,000	19.02	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,454.00000	2,552,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.87500	8.84100		18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,121.00000	5,938,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,968.00000	3,054,000	19.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,361.00000	6,175,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,835.00000	2,918,000	19.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,883.00000	5,704,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,106.00000	3,196,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.95000	8.92000		17.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,597.00000	6,447,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,077.00000	4,161,000	18.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,825.00000	6,671,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put		3,933.00000	4,013,000	18.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,373.00000	6,225,000	18.15	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,227.00000	4,313,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.03100	9.00300		18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,978.00000	5,855,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,001.00000	6,093,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,185.00000	6,060,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,825.00000	5,915,000	18.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,769.00000	5,648,000	18.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,178.00000	6,272,000	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			15,963.77000	16,120.34000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.25010	1.26720		23.57	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,687.00000	1,520,000	24.03	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Put		15.00000	19,000	24.03	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,210.00000	1,049,000	21.78	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Put		38.00000	48,000	21.78	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,178.00000	2,008,000	26.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		6.00000	7,000	26.28	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future			1.26670	1.28360		23.39	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Call		1,169.00000	1,041,000	22.40	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Put		333.00000	374,000	22.40	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		882.00000	784,000	23.39	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		546.00000	617,000	23.39	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,517.00000	1,375,000	21.89	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		181.00000	208,000	21.89	0.00	0	0.00

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**Total for Derivatives :** **186,185,195.50**      **19,869**      **1,316,048.00**

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**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
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	31,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			153,200,000,000.00	1,532,000	6,067,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			446,600,000,000.00	4,466,000	9,033,000.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			3,200,000,000,000.00	32,000,000	8,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	800,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,302,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	1,600,000.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			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
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,010,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,404,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
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
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
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,210,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	500,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,883,100.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	102,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	300,000.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			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
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	300,000.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,996,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	237,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			80,100,000,000.00	801,000	1,447,000.00
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	300,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			541,400,000,000.00	5,414,000	35,907,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	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
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		404,600,000,000.00		4,046,000	5,030,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	22,500,000.00
DV22	On	07/02/2020			100.00000	100.00000		13,400,000,000,000.00		134,000,000	295,293,000.00
DV23	On	27/02/2023			100.00000	100.00000		1,470,400,000,000.00		14,704,000	398,706,800.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	19,061,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000		80,000,000,000.00		800,000	256,700.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			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
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			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
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000		179,100,000,000.00		1,791,000	597,000.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	58,806,000.00
ES18	On	20/04/2018			9.25000	9.25000		3,700,331,150,000.00		400,035,800	329,441,600.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	71,272,000.00
ES26	On	02/04/2026			7.85000	7.85000		78,500,000,000.00		10,000,000	250,293,000.00
ES33	On	15/09/2033			7.50000	7.50000		1,501,320,000,000.00		200,176,000	574,576,300.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		182,600,000,000.00		1,826,000	5,917,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A	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
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	200,000.00
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		5,000,000,000,000.00	50,000,000	50,000,000	250,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000		47,500,000,000,000.00	475,000,000	475,000,000	653,000,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,964,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	620,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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	100,000.00
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	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
GRN1C	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
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	400,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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			0.00	0	37,067,000.00
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			0.00	0	16,971,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,219,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	300,000.00
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	100,000.00
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
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
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	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
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	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
IP255U	On	31/01/2012	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
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			0.00	0	224,000.00
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			0.00	0	30,189,000.00
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			249,955,200,000.00	2,499,552	1,744,552.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			26,500,000,000.00	265,000	265,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
IVA202	On	12/01/2012			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	218,000,000.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
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
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	4,322,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,323,000.00
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			209,100,000,000.00	2,091,000	697,000.00
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			199,200,000,000.00	1,992,000	664,000.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			199,200,000,000.00	1,992,000	664,000.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			140,700,000,000.00	1,407,000	469,000.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000,000.00		24,000,000	6,000,000.00
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			0.00	0	5,535,900.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,289,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	12,320,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12f	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			0.00	0	4,839,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	400,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	60,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		40,000,000,000.00		400,000	5,200,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		55,700,000,000.00		557,000	11,859,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,840,200.00
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		303,800,000,000.00		3,038,000	29,147,000.00
OMN01	On	28/11/2011			100.00000	100.00000		9,700,000,000,000.00		97,000,000	1,000,000.00
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
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	700,000.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
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			6.58500	6.48000		111,849,359,460,000.00	16,985,476,000	16,592,452,247.00	
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	8.28000		26,039,938,280,000.00	3,120,424,000	7,993,911,000.00	
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			216.03700	215.96700		24,421,902,665,000.00	113,045,000	1,452,508,500.00	
R197	On	07/12/2023	Spot Bond			2.43000	2.43000		634,463,119,620.00	261,095,934	264,009,095.00	
R201	On	21/12/2014	Spot Bond			6.19500	6.05000		890,134,770,000.00	143,686,000	2,336,235,000.00	
R202	On	07/12/2033	Spot Bond			2.50000	2.53000		2,218,123,355,000.00	887,249,342	1,647,528,000.00	
R203	On	15/09/2017	Spot Bond			7.30500	7.22000		35,290,126,275,000.00	4,830,955,000	6,192,430,000.00	

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			7.61500	7.54000			9,926,655,090,000.00	1,303,566,000	4,007,911,695.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.00500	5.84000			34,131,303,070,000.00	5,683,814,000	6,033,101,000.00
R207	On	15/01/2020	Spot Bond			7.88500	7.80500			44,307,199,606,000.00	5,619,175,600	9,268,088,708.00
R208	On	31/03/2021	Spot Bond			7.93500	7.86000			19,524,472,185,000.00	2,460,551,000	6,076,455,403.00
R209	On	31/03/2036	Spot Bond			8.78500	8.74000			23,972,516,785,000.00	2,728,801,000	9,075,679,000.00
R210	On	31/03/2028	Spot Bond			2.52000	2.55000			1,562,400,000,000.00	620,000,000	559,507,722.00
R211	On	31/01/2017	Spot Bond			1.24000	1.25000			79,484,000,000.00	64,100,000	620,100,000.00
R212	On	31/01/2022	Spot Bond			2.38000	2.36000			178,476,200,000.00	74,990,000	392,600,000.00
R213	On	28/02/2031	Spot Bond			8.72500	8.69000			12,607,625,000,000.00	1,445,000,000	920,094,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,415,500,000,000.00	987,000,000	3,223,000,000.00
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	700,000.00
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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,900,000,000,000.00	69,000,000	86,664,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			223,000,000,000.00	2,230,000	4,195,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			47,400,000,000.00	474,000	4,472,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
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			67,900,000,000.00	679,000	681,000.00
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			0.00	0	4,511,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	702,000.00
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	200,000.00
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			0.00	0	0.00
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000		118,500,000,000,000.00	1,185,000,000	469,000,000.00	
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	4,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	9,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			21,600,000,000.00	216,000	238,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	500,000.00
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
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	500,000.00
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	600,000.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,437,000.00
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			380,000,000,000.00	3,800,000	1,006,110,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	340,148,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	162,200,000.00
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			400,000,000,000.00	4,000,000	85,321,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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	7,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	50,097,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		1,963,000,000,000.00		19,630,000	56,210,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>578,857,486,210,620.00</b>	<b>50,134,417,228</b>	<b>84,855,032,822.00</b>
<b>Grand Total:</b>							<b>578,857,672,395,816.00</b>	<b>50,134,437,097</b>	<b>84,856,348,870.00</b>