



Daily MTM Report

Daily summary for: 12/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.39000	7.27780		18.35	266,099,120.00	36,008	206,905.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		2.00000	1,000	27.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		774.00000	661,000	27.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	1,000	28.30	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		823.00000	711,000	28.30	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	26.92	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		724.00000	612,000	26.92	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		528.00000	416,000	24.18	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		6.00000	6,000	24.18	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		43.00000	70,000	18.35	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		165.00000	80,000	18.35	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		478.00000	590,000	21.65	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		0.00000	0,000	21.65	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		379.00000	490,000	20.26	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		1.00000	0,000	20.26	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		205.00000	112,000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		33.00000	52,000	19.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		338.00000	230,000	21.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		16.00000	20,000	21.29	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		578.00000	690,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.05	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		678.00000	790,000	23.53	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		18.00000	4,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		196.00000	294,000	18.20	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,522.00000	2,410,000	43.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		94.00000	38,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		72.00000	128,000	18.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		47.00000	14,000	18.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		125.00000	204,000	18.25	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		728.00000	840,000	23.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		528.00000	640,000	22.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.35	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		1.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		429.00000	540,000	20.96	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		248.00000	148,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		26.00000	38,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		330.00000	441,000	19.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		2.00000	1,000	19.57	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	19/09/2011	Foreign Exchange Future	7.65	Call		12.00000	15,000	22.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		384.00000	275,000	22.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		158.00000	248,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		30.00000	8,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		283.00000	391,000	18.87	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		5.00000	1,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		878.00000	990,000	22.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	8,000	23.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		479.00000	368,000	23.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,528.00000	1,640,000	24.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		96.00000	164,000	18.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		68.00000	24,000	18.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		20.00000	28,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		292.00000	188,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,478.00000	1,590,000	23.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	28.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		873.00000	761,000	28.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,428.00000	1,540,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		10.00000	11,000	22.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		432.00000	321,000	22.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		978.00000	1,090,000	22.19	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	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,578.00000	1,690,000	26.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		238.00000	342,000	18.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		10.00000	2,000	18.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		628.00000	740,000	23.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.74	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		56.00000	96,000	18.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		128.00000	56,000	18.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		4.00000	3,000	25.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		626.00000	513,000	25.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		1.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		973.00000	860,000	29.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,328.00000	1,440,000	20.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		1,028.00000	1,140,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		1.00000	1,000	29.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		923.00000	811,000	29.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	4,000	24.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		577.00000	464,000	24.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,022.00000	910,000	30.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,278.00000	1,390,000	20.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.85	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	19/09/2011	Foreign Exchange Future	6.10	Call		1,178.00000	1,290,000	21.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	2,000	26.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		675.00000	562,000	26.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,228.00000	1,340,000	21.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,072.00000	960,000	30.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.48270	7.36880		18.56	167,724,720.50	22,415	97,546.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		283.00000	343,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		264.00000	210,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		263.00000	320,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		294.00000	237,000	18.00	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		304.00000	368,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		235.00000	185,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		41.00000	25,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		660.00000	758,000	15.20	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		748.00000	659,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		117.00000	142,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		99.00000	72,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		468.00000	555,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		208.00000	161,000	17.17	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		327.00000	394,000	17.17	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,223.00000	1,336,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		4.00000	3,000	17.42	0.00	0	5,000.00

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	7.50	Put		359.00000	296,000	18.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		228.00000	279,000	18.56	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		932.00000	1,042,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		13.00000	9,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		980.00000	1,091,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		11.00000	8,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,125.00000	1,237,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		6.00000	4,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		110.00000	133,000	21.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		791.00000	700,000	21.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,421.00000	1,534,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	1,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		245.00000	299,000	18.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		326.00000	266,000	18.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		702.00000	804,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		33.00000	21,000	15.39	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		619.00000	715,000	15.38	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		50.00000	32,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		133.00000	162,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		664.00000	579,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		173.00000	211,000	19.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		504.00000	428,000	19.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		579.00000	673,000	15.56	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		60.00000	40,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,077.00000	1,188,000	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		8.00000	5,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,028.00000	1,139,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		9.00000	6,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,371.00000	1,485,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		151.00000	185,000	20.17	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		582.00000	502,000	20.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		198.00000	243,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		429.00000	360,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		790.00000	898,000	15.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	15,000	15.76	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,520.00000	1,634,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		142.00000	173,000	20.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		623.00000	540,000	20.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		183.00000	139,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		352.00000	422,000	16.89	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		837.00000	946,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		18.00000	13,000	15.94	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		77.00000	92,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,058.00000	959,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		92.00000	110,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		923.00000	827,000	22.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,273.00000	1,385,000	17.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		4.00000	2,000	17.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		378.00000	452,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		159.00000	119,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		540.00000	632,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		71.00000	49,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		406.00000	485,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		137.00000	102,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		746.00000	851,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		27.00000	18,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,174.00000	1,287,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		5.00000	4,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		82.00000	98,000	22.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,013.00000	915,000	22.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		884.00000	994,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		15.00000	11,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		503.00000	593,000	15.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		84.00000	60,000	15.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		185.00000	226,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		466.00000	393,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		73.00000	87,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,104.00000	1,004,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		87.00000	104,000	22.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		968.00000	871,000	22.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		162.00000	197,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		543.00000	464,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		436.00000	519,000	16.26	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	Put		117.00000	86,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		104.00000	125,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		835.00000	742,000	21.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,322.00000	1,435,000	17.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		3.00000	2,000	17.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		125.00000	151,000	20.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		706.00000	618,000	20.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		213.00000	260,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		394.00000	327,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		97.00000	117,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		878.00000	784,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.56360	7.44880		18.56	9,106,574.40	1,204	18,184.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		587.00000	674,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		174.00000	146,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		556.00000	641,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		193.00000	163,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		619.00000	708,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		156.00000	130,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		610.00000	699,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		161.00000	135,000	16.59	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		521.00000	600,000	16.85	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		222.00000	186,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		471.00000	545,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		272.00000	231,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		750.00000	846,000	16.25	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	6.80	Put		101.00000	82,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		496.00000	572,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		247.00000	208,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		787.00000	888,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		88.00000	74,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		351.00000	409,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		452.00000	395,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		241.00000	281,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		742.00000	667,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		406.00000	472,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		357.00000	308,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		178.00000	207,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,029.00000	943,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		826.00000	930,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		77.00000	66,000	16.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		171.00000	199,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,072.00000	985,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		713.00000	808,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		114.00000	94,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		230.00000	269,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		781.00000	705,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		548.00000	632,000	16.76	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		199.00000	168,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		869.00000	973,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		70.00000	59,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		387.00000	450,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		388.00000	336,000	18.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		194.00000	226,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		945.00000	862,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		263.00000	308,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		664.00000	594,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		578.00000	665,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		179.00000	151,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		912.00000	1,017,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		63.00000	53,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		276.00000	323,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		627.00000	559,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		220.00000	257,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		821.00000	743,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		252.00000	294,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		703.00000	630,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		202.00000	235,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		903.00000	821,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		427.00000	495,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		328.00000	281,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		448.00000	519,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		299.00000	255,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		678.00000	770,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		129.00000	106,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		303.00000	355,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		554.00000	491,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		211.00000	246,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		862.00000	782,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		368.00000	429,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		419.00000	365,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,089.00000	1,197,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		40.00000	33,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,321.00000	1,431,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		22.00000	17,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		334.00000	390,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		485.00000	426,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		186.00000	216,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		987.00000	902,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,274.00000	1,384,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		25.00000	20,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		643.00000	734,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		144.00000	120,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		289.00000	338,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		590.00000	524,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		164.00000	190,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,115.00000	1,026,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,044.00000	1,151,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		45.00000	37,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		318.00000	372,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		519.00000	458,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		955.00000	1,061,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		56.00000	47,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		999.00000	1,106,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		50.00000	42,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,135.00000	1,243,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		36.00000	29,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,368.00000	1,479,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		19.00000	15,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		157.00000	183,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,158.00000	1,069,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		151.00000	175,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,202.00000	1,111,000	22.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.63990	7.52460		18.45	1,909,975.00	250	2,243.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		587.00000	662,000	16.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		312.00000	272,000	16.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		564.00000	636,000	17.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		339.00000	296,000	17.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		611.00000	691,000	16.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		286.00000	251,000	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.71760	7.60290		18.62	0.00	0	499.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		729.00000	808,000	16.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		326.00000	290,000	16.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		705.00000	780,000	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		352.00000	312,000	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		756.00000	837,000	16.84	0.00	0	16,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		303.00000	269,000	16.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		378.00000	335,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		681.00000	753,000	17.17	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.79590	7.68130		18.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		630.00000	694,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		649.00000	598,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		613.00000	676,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		682.00000	630,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		648.00000	713,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		617.00000	567,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		852.00000	794,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		533.00000	590,000	19.48	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.57920	8.46610		20.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,206.00000	1,285,000	20.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,240.00000	1,206,000	20.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,189.00000	1,267,000	20.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,273.00000	1,238,000	20.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,223.00000	1,304,000	20.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,207.00000	1,175,000	20.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		927.00000	897,000	19.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,393.00000	1,476,000	19.63	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.70990	9.59680		21.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,830.00000	1,919,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,433.00000	1,409,000	21.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,811.00000	1,901,000	21.46	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	14/12/2015	Foreign Exchange Future	9.25	Put		1,464.00000	1,441,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,848.00000	1,939,000	21.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,401.00000	1,379,000	21.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.39000	7.27780			1,529,730.00	207	244.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			19,591.00000	29,436,000	18.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			1,811.00000	436,000	18.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			15,792.00000	24,821,000	18.23	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			3,012.00000	821,000	18.23	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			23,785.00000	34,216,000	18.18	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			1,005.00000	216,000	18.18	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			4,671.00000	1,448,000	18.25	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			12,451.00000	20,448,000	18.25	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.48270	7.36880			3,082,872.40	412	517.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			46,778.00000	55,515,000	16.08	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			9,898.00000	7,245,000	16.08	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			43,608.00000	51,906,000	16.26	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			11,728.00000	8,636,000	16.26	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			50,326.00000	59,281,000	15.91	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			8,446.00000	6,011,000	15.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.68640	11.57620			1,227,072.00	105	20,491.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call			154.00000	223,000	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put			78.00000	37,000	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call			124.00000	184,000	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put			98.00000	48,000	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	19/09/2011	Foreign Exchange Future	11.45	Call		187.00000	264,000	16.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		61.00000	28,000	16.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		78.00000	116,000	15.06	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		152.00000	80,000	15.06	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		10.00000	11,000	17.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		534.00000	425,000	17.92	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		5.00000	2,000	19.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		581.00000	688,000	19.89	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,076.00000	1,186,000	22.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	22.11	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		630.00000	737,000	20.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		4.00000	1,000	20.11	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		16.00000	7,000	18.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		392.00000	493,000	18.67	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		728.00000	837,000	20.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		2.00000	1,000	20.53	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		9.00000	4,000	19.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		485.00000	590,000	19.47	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		438.00000	541,000	19.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		12.00000	5,000	19.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		26.00000	32,000	16.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		350.00000	246,000	16.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		51.00000	69,000	15.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		225.00000	133,000	15.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		40.00000	54,000	15.48	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	19/09/2011	Foreign Exchange Future	11.80	Put		264.00000	168,000	15.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		347.00000	445,000	18.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		21.00000	9,000	18.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		827.00000	937,000	20.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		1.00000	1,000	20.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		63.00000	88,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		187.00000	102,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		32.00000	41,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		306.00000	205,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		927.00000	1,036,000	21.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1.00000	0,000	21.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.82410	11.71120		15.47	6,857,978.00	580	22,377.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		409.00000	461,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		348.00000	287,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		386.00000	436,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		375.00000	312,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		433.00000	487,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		322.00000	263,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		227.00000	256,000	16.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		716.00000	632,000	16.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		599.00000	669,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		188.00000	145,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		312.00000	351,000	15.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		501.00000	427,000	15.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		366.00000	412,000	15.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		405.00000	338,000	15.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,237.00000	1,348,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		26.00000	24,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,055.00000	1,159,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		44.00000	35,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.94460	11.82880		16.39	0.00	0	2,765.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		738.00000	802,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		359.00000	307,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		712.00000	774,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		383.00000	329,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		765.00000	831,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		336.00000	286,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		686.00000	747,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		407.00000	352,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		532.00000	580,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		603.00000	535,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,019.00000	1,105,000	15.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		190.00000	160,000	15.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		572.00000	624,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		543.00000	479,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		401.00000	437,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		872.00000	792,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		793.00000	861,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		314.00000	266,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,092.00000	1,181,000	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		163.00000	136,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		615.00000	671,000	15.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		486.00000	426,000	15.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		948.00000	1,031,000	15.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		219.00000	186,000	15.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.05640	11.93940		16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		732.00000	782,000	16.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		643.00000	576,000	16.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		711.00000	760,000	16.23	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		672.00000	604,000	16.23	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		753.00000	805,000	16.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		614.00000	549,000	16.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09600	0.09360		23.04	4,032.00	42	12,230.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,360.00000	1,600,000	30.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	30.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		370.00000	602,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		10.00000	2,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,360.00000	2,600,000	39.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	39.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,640.00000	1,140,400,000	43.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09740	0.09490		17.17	3,896.00	40	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,501.00000	1,749,000	19.54	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		11.00000	9,000	19.54	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	0.09	Call		634.00000	825,000	17.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		144.00000	85,000	17.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,493.00000	2,742,000	25.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	2,000	25.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.06610	9.98130		14.78	20,142,266.10	2,001	60,540.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		341.00000	421,000	18.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		10.00000	5,000	18.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		296.00000	373,000	17.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		15.00000	7,000	17.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		388.00000	469,000	18.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		7.00000	3,000	18.55	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		31.00000	15,000	16.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		212.00000	281,000	16.87	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		428.00000	345,000	17.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		9.00000	11,000	17.71	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		682.00000	766,000	19.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	0,000	19.45	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		21.00000	28,000	16.45	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		290.00000	212,000	16.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		82.00000	121,000	15.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		101.00000	55,000	15.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		2.00000	2,000	20.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		671.00000	586,000	20.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		582.00000	667,000	19.26	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	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	19.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		4.00000	4,000	18.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		573.00000	488,000	18.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		3.00000	3,000	19.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		622.00000	537,000	19.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		5.00000	6,000	18.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		524.00000	440,000	18.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	0,000	24.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,119.00000	1,034,000	24.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	25.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,169.00000	1,084,000	25.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	29.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,619.00000	1,534,000	29.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1.00000	1,000	22.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		870.00000	785,000	22.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		12.00000	15,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		381.00000	299,000	17.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		28.00000	38,000	16.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		247.00000	172,000	16.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.19110	10.10330		15.81	3,872,618.00	380	19,742.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		477.00000	534,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		174.00000	143,000	14.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		448.00000	504,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		195.00000	163,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		507.00000	566,000	14.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		154.00000	125,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		370.00000	421,000	15.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		267.00000	230,000	15.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		645.00000	712,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		92.00000	71,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		849.00000	922,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		46.00000	31,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		764.00000	835,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		61.00000	44,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		51.00000	61,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,698.00000	1,620,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		395.00000	447,000	14.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		242.00000	206,000	14.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		59.00000	71,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,556.00000	1,480,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		683.00000	752,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		80.00000	61,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		110.00000	130,000	18.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		1,007.00000	939,000	18.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		268.00000	309,000	16.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		415.00000	368,000	16.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		56.00000	67,000	21.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,603.00000	1,526,000	21.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		237.00000	274,000	16.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		484.00000	433,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		346.00000	396,000	15.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		293.00000	255,000	15.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		607.00000	674,000	13.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		104.00000	83,000	13.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		89.00000	106,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,186.00000	1,115,000	19.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		304.00000	350,000	15.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		351.00000	309,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.30430	10.21520		16.18	0.00	0	8,114.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		514.00000	567,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		399.00000	363,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		492.00000	544,000	15.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		427.00000	390,000	15.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		537.00000	592,000	15.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		372.00000	338,000	15.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,233.00000	1,313,000	15.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		68.00000	59,000	15.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		451.00000	501,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		486.00000	447,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		667.00000	727,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		252.00000	223,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,277.00000	1,359,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		62.00000	55,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		612.00000	670,000	15.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		297.00000	266,000	15.12	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	10.60	Call		336.00000	376,000	17.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		721.00000	672,000	17.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		297.00000	333,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		832.00000	779,000	17.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		432.00000	480,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		517.00000	476,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		226.00000	254,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,111.00000	1,050,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		169.00000	190,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,454.00000	1,386,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		264.00000	296,000	17.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		949.00000	892,000	17.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		142.00000	159,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,677.00000	1,605,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		254.00000	285,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		989.00000	931,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		830.00000	900,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		165.00000	146,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		195.00000	219,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,280.00000	1,215,000	18.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.41320	10.32070		16.20	1,041,320.00	100	100.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		541.00000	595,000	16.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		620.00000	582,000	16.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		523.00000	576,000	16.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		652.00000	613,000	16.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		560.00000	615,000	16.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		589.00000	552,000	16.08	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			405.60200	410.97900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			411.43900	416.89600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			372.31800	377.37200			0.00	0	1,615.00
ALBI	On	02/02/2012	Index Future			377.67500	382.80500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.42700	7.31410		18.15	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		621.00000	731,000	15.67	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		7.00000	4,000	15.67	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		574.00000	682,000	15.68	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		10.00000	5,000	15.68	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		669.00000	780,000	15.66	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		5.00000	3,000	15.66	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		46.00000	26,000	15.75	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		360.00000	453,000	15.75	0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		234.00000	169,000	18.15	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		148.00000	196,000	18.15	0.00	0	6,757.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.63450	7.61290		13.22	20,536,805.00	2,690	24,895.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		963.00000	985,000	23.19	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	23.19	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		913.00000	935,000	23.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	23.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		1,013.00000	1,035,000	23.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	23.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		139.00000	153,000	15.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		26.00000	19,000	15.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		180.00000	196,000	16.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		17.00000	12,000	16.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		613.00000	635,000	22.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	1,000	22.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		415.00000	436,000	19.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	19.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		102.00000	113,000	14.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		39.00000	29,000	14.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		464.00000	485,000	20.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	20.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	3,000	16.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		342.00000	319,000	16.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		863.00000	885,000	23.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		3.00000	2,000	17.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		390.00000	368,000	17.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		813.00000	835,000	23.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	1,000	23.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		514.00000	535,000	21.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	21.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	1,000	19.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		538.00000	517,000	19.41	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	19/09/2011	Foreign Exchange Future	7.40	Call		224.00000	242,000	16.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		11.00000	8,000	16.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		2.00000	1,000	17.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		439.00000	417,000	17.94	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.64980	7.62440		13.40	764,980.00	100	1,241.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		984.00000	1,008,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	8,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		936.00000	960,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		12.00000	10,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,032.00000	1,059,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	9,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		274.00000	287,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		150.00000	137,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		406.00000	422,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		82.00000	72,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.66680	7.63730		13.53	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		518.00000	541,000	13.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		131.00000	124,000	13.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		485.00000	507,000	13.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		148.00000	140,000	13.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		554.00000	578,000	13.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		117.00000	111,000	13.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		423.00000	442,000	13.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		186.00000	175,000	13.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		751.00000	777,000	13.69	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	6.95	Put		64.00000	60,000	13.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		255.00000	265,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		368.00000	348,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		395.00000	412,000	13.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		208.00000	195,000	13.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		710.00000	735,000	13.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		73.00000	68,000	13.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,449.00000	1,479,000	16.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	16.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.68020	7.64620		13.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		361.00000	378,000	13.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		365.00000	348,000	13.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		341.00000	355,000	13.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		395.00000	375,000	13.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		385.00000	402,000	13.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		339.00000	322,000	13.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.71150	8.67280		14.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,704.00000	1,740,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		331.00000	329,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,670.00000	1,704,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		347.00000	343,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,739.00000	1,777,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		316.00000	316,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.40810	7.30930		12.97	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	19/09/2011	Foreign Exchange Future	7.25	Call		91.00000	170,000	15.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		32.00000	12,000	15.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		59.00000	128,000	14.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		50.00000	20,000	14.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		129.00000	215,000	15.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		20.00000	7,000	15.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	17.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		492.00000	393,000	17.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	2,000	16.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		442.00000	344,000	16.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1.00000	1,000	18.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		542.00000	443,000	18.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		6.00000	14,000	14.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		247.00000	156,000	14.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		709.00000	808,000	20.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		410.00000	508,000	18.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		1.00000	0,000	18.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	19.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		641.00000	542,000	19.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.48750	7.38700		12.09	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		254.00000	320,000	11.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		117.00000	83,000	11.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		226.00000	288,000	11.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		139.00000	101,000	11.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		284.00000	354,000	11.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		97.00000	67,000	11.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		101.00000	130,000	12.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		364.00000	293,000	12.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		603.00000	697,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		16.00000	10,000	11.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		113.00000	145,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		326.00000	258,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		557.00000	650,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		20.00000	13,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		177.00000	230,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		190.00000	143,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		513.00000	604,000	11.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		26.00000	17,000	11.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		158.00000	204,000	11.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		221.00000	167,000	11.98	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future				0.00000			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.48100	0.39390			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.35600	8.23700		17.95	66,848.00	8	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		588.00000	706,000	20.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	20.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		538.00000	656,000	20.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	0,000	20.91	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	19/09/2011	Foreign Exchange Future	7.60	Call		637.00000	756,000	21.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		37.00000	65,000	18.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		200.00000	109,000	18.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		1.00000	1,000	25.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		814.00000	695,000	25.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		1.00000	2,000	24.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		764.00000	646,000	24.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		440.00000	557,000	20.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	1,000	20.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		2.00000	2,000	24.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		715.00000	596,000	24.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		3.00000	5,000	22.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		566.00000	449,000	22.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		3.00000	4,000	23.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		616.00000	498,000	23.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		864.00000	745,000	26.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		0.00000	0,000	27.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		1,013.00000	894,000	27.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		392.00000	507,000	20.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		5.00000	1,000	20.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.48810	8.36320		18.37	67,904.80	8	272.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		337.00000	407,000	17.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		274.00000	219,000	17.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		315.00000	383,000	17.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		302.00000	245,000	17.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		361.00000	433,000	17.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		248.00000	195,000	17.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		259.00000	316,000	18.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		396.00000	328,000	18.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		412.00000	490,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		199.00000	152,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		566.00000	663,000	16.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		103.00000	75,000	16.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		243.00000	297,000	18.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		430.00000	359,000	18.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		155.00000	194,000	20.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		692.00000	606,000	20.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		83.00000	108,000	22.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,120.00000	1,020,000	22.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		114.00000	144,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		901.00000	806,000	21.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		277.00000	337,000	18.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		364.00000	299,000	18.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		499.00000	589,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		136.00000	101,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		679.00000	783,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		66.00000	45,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		176.00000	219,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		613.00000	531,000	19.76	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		760.00000	869,000	15.62	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		47.00000	31,000	15.62	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		200.00000	247,000	19.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		537.00000	459,000	19.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		145.00000	183,000	20.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		732.00000	645,000	20.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		227.00000	279,000	18.83	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		464.00000	391,000	18.83	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		78.00000	102,000	22.61	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,165.00000	1,064,000	22.61	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		107.00000	136,000	21.58	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		944.00000	848,000	21.58	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	03/11/2011	GOVI			372.94000	377.68700			0.00	0	162.00	
GOVI On	03/11/2011	GOVI	357.00	Call		206,870.00000	159,400,000		0.00	0	0.00	
GOVI On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		206,770.00000	159,300,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		206,970.00000	159,500,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			378.30700	383.12500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		141,250.00000	93,070,000		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		141,150.00000	92,970,000		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		141,350.00000	93,170,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.71200	163.66400			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			166.06800	166.02000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.18400	449.18400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.54000	5.53000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.46000	5.45000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.42000	5.38000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.38000	5.33000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.36000	5.28000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.31000	5.24000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.30000	5.21000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.33000	5.24000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.49000	5.36000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.66000	5.49000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.89000	5.71000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.12000	5.93000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			368.54700	375.20900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			373.85000	380.61100			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.69000	6.50200		4.00	1,247,701.00	10	16,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,489.00000	5,770,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,668.00000	5,949,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,309.00000	5,591,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	2,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		690.00000	1,052,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		874.00000	517,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		178.00000	316,000	4.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.00	Call		2,072.00000	1,491,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,395.00000	1,779,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		125.00000	229,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,962.00000	3,264,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		19.00000	40,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.76700	6.56300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,749.00000	6,046,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		48.00000	73,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,910.00000	6,204,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		42.00000	65,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,587.00000	5,887,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		53.00000	81,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,345.00000	998,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,392.00000	1,773,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,611.00000	3,153,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		571.00000	384,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,421.00000	1,928,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		691.00000	926,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.82800	6.60500		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,540.00000	4,879,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		206.00000	286,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,683.00000	5,017,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		191.00000	267,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,397.00000	4,741,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		220.00000	306,000	4.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.86300	6.61800		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,743.00000	4,146,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		566.00000	723,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,864.00000	4,261,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		539.00000	690,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,623.00000	4,032,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		593.00000	757,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.19200	7.93300		12.00	0.00	0	21,317.00
R186	On	03/11/2011	Bond Future	9.00	Call		10,216.00000	7,779,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		99.00000	236,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,643.00000	8,186,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		83.00000	199,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,790.00000	7,376,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		120.00000	279,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		243.00000	527,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		8,101.00000	5,812,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,601.00000	2,734,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,269.00000	1,829,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		836.00000	1,565,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,941.00000	3,097,000	12.14	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.55	Call		6,468.00000	4,366,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		464.00000	936,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		11,070.00000	8,595,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		68.00000	167,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		3,087.00000	4,746,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		1,735.00000	820,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		2,694.00000	1,430,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,021.00000	3,330,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		3,900.00000	2,290,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,248.00000	2,212,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.26400	7.99700		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		10,342.00000	8,223,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		959.00000	1,446,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,708.00000	8,559,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		886.00000	1,342,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,980.00000	7,893,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,040.00000	1,558,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		5,405.00000	7,013,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		2,922.00000	1,924,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		13,808.00000	16,176,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		498.00000	261,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.33200	8.05500		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,741.00000	8,770,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,018.00000	2,702,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		11,069.00000	9,069,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		1,910.00000	2,565,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		10,416.00000	8,473,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,131.00000	2,844,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.39100	8.10500		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		9,488.00000	7,725,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,529.00000	4,462,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		9,782.00000	7,990,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,379.00000	4,283,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		9,199.00000	7,466,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,686.00000	4,649,000	13.48	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			214.37329	214.53481			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,535.00000	2,373,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,485.00000	2,323,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,585.00000	2,423,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			246.46672	246.45470			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,955.00000	7,967,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		7,905.00000	7,917,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		8,005.00000	8,017,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.36300	6.16800		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,192.00000	4,624,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,329.00000	4,761,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		5,054.00000	4,487,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	1,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.41500	6.20100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,358.00000	4,786,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	6,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,484.00000	4,911,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	5,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,232.00000	4,660,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		3.00000	7,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.45000	6.21300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,814.00000	3,282,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		93.00000	146,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,924.00000	3,387,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		85.00000	133,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,705.00000	3,177,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		103.00000	159,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.45200	6.18700		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,111.00000	2,613,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		205.00000	302,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,206.00000	2,702,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		191.00000	282,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,017.00000	2,524,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		220.00000	322,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.97214	185.96298			0.00	0	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,463.00000	185,472,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		185,413.00000	185,422,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		185,513.00000	185,522,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			185.98514	185.97687			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,977.00000	8,985,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		8,927.00000	8,935,000		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		9,027.00000	9,035,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.47100	7.24500		6.50	0.00	0	2,145.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,877.00000	4,812,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		15.00000	37,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,099.00000	5,030,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		12.00000	30,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,655.00000	4,595,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		19.00000	46,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.56500	7.32600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,588.00000	5,599,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		225.00000	338,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,783.00000	5,786,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		205.00000	311,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,394.00000	5,413,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		246.00000	368,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.65000	7.39700		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,377.00000	5,454,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		558.00000	755,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,551.00000	5,619,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		525.00000	713,000	7.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		6,204.00000	5,291,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		593.00000	800,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.72100	7.45200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,573.00000	4,749,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,215.00000	1,531,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,724.00000	4,889,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,163.00000	1,469,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,424.00000	4,610,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,268.00000	1,595,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.69500	7.48000		7.50	0.00	0	2,778.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,762.00000	5,602,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		18.00000	40,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,013.00000	5,849,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		15.00000	33,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,512.00000	5,357,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		23.00000	50,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.78300	7.55800		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,590.00000	6,500,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		211.00000	318,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,815.00000	6,717,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		192.00000	291,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,367.00000	6,286,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		232.00000	349,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.86600	7.62900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,418.00000	5,456,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		806.00000	1,064,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,617.00000	5,644,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		764.00000	1,011,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,225.00000	5,276,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		855.00000	1,126,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.93800	7.68900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,610.00000	4,761,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,643.00000	2,033,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,778.00000	4,916,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,573.00000	1,950,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,443.00000	4,607,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,715.00000	2,118,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R:	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.19800	6.01100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,504.00000	3,120,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,602.00000	3,218,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		3,405.00000	3,021,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.24700	6.03300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,534.00000	3,148,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		7.00000	13,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,620.00000	3,233,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		5.00000	10,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,447.00000	3,062,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		8.00000	14,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.27700	6.03000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,454.00000	2,112,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		126.00000	180,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,522.00000	2,177,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		116.00000	168,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,386.00000	2,047,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		136.00000	193,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.25300	5.95800		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,994.00000	1,676,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		234.00000	321,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,048.00000	1,727,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		220.00000	305,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,939.00000	1,626,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		246.00000	339,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			7.89800	7.66300		8.75	984,166.10	10	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,211.00000	4,895,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		48.00000	108,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,474.00000	5,149,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		39.00000	90,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,949.00000	4,644,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		58.00000	129,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		769.00000	1,297,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,156.00000	1,309,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,208.00000	2,156,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		384.00000	708,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,159.00000	2,982,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		205.00000	404,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,706.00000	3,780,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		532.00000	230,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,108.00000	1,780,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,620.00000	916,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		674.00000	1,159,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,351.00000	1,460,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,407.00000	3,206,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		173.00000	348,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.98400	7.73900		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,279.00000	6,065,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		362.00000	542,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,510.00000	6,283,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		331.00000	499,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,049.00000	5,848,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		394.00000	588,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.06700	7.81100		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,255.00000	5,206,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,182.00000	1,550,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,453.00000	5,389,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,120.00000	1,473,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,054.00000	5,021,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,243.00000	1,627,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.14100	7.87300		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,299.00000	5,293,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,680.00000	2,115,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,482.00000	5,461,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,608.00000	2,028,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,118.00000	5,126,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,754.00000	2,204,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.94500	7.71600		9.75	0.00	0	7,108.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,326.00000	4,964,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		64.00000	137,000	10.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		6,604.00000	5,231,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		53.00000	114,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		6,049.00000	4,700,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		77.00000	163,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		813.00000	1,362,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,279.00000	1,393,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		406.00000	740,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,406.00000	2,305,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,422.00000	3,192,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		218.00000	423,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,162.00000	5,771,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		36.00000	80,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.02400	7.78600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,568.00000	6,314,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		431.00000	634,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,814.00000	6,545,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		398.00000	586,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,325.00000	6,084,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		468.00000	684,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.09800	7.85000		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,560.00000	6,385,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		931.00000	1,239,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,783.00000	6,594,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		880.00000	1,173,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,338.00000	6,178,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		985.00000	1,307,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.16300	7.90500		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,661.00000	5,612,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,839.00000	2,297,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,859.00000	5,795,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,762.00000	2,205,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,464.00000	5,431,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,919.00000	2,392,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.39400	8.12000		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		5,702.00000	3,753,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		392.00000	824,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		6,042.00000	4,045,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		335.00000	718,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		5,366.00000	3,470,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		457.00000	941,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.45200	8.17100		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		7,893.00000	6,035,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,093.00000	1,649,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		8,192.00000	6,302,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		1,012.00000	1,535,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		7,597.00000	5,772,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,181.00000	1,769,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.50700	8.21900		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		8,307.00000	6,556,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,940.00000	2,635,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		8,581.00000	6,801,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,834.00000	2,500,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		8,037.00000	6,316,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,053.00000	2,778,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.55400	8.25900		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		10,133.00000	8,319,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,258.00000	2,926,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		10,398.00000	8,561,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,159.00000	2,804,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		9,870.00000	8,079,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,362.00000	3,053,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			137.81977	137.81279			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,813.00000	6,820,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		6,763.00000	6,770,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		6,863.00000	6,870,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.24809	113.24533			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,995.00000	111,998,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,945.00000	111,948,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,045.00000	112,048,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			113.54011	113.53798			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,038.00000	3,040,000		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		2,988.00000	2,990,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,088.00000	3,090,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.72286	111.71742			0.00	0	2,667.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		109,217.00000	109,223,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		109,167.00000	109,173,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		109,267.00000	109,273,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.86231	111.85752			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,358.00000	3,362,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,308.00000	3,312,000		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		3,408.00000	3,412,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.49000	8.18100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,808.00000	2,147,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		5,211.00000	2,551,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		4,401.00000	1,741,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.56100	8.24200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		6,236.00000	3,528,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		6,624.00000	3,916,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		5,845.00000	3,137,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.62200	8.29500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,659.00000	4,918,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		8,032.00000	5,291,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		7,284.00000	4,543,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.67700	8.34000			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,244.00000	4,452,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,616.00000	4,824,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,869.00000	4,078,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
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	19/09/2011	Foreign Exchange Future			14,815.70000	14,619.94000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/09/2011 Foreign Exchange Future			1.15680	1.13940		18.03	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		405.00000	572,000	19.78	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		11.00000	4,000	19.78	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		87.00000	152,000	18.03	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		193.00000	84,000	18.03	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		895.00000	1,068,000	24.80	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		1.00000	0,000	24.80	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.17160	1.15400		17.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		716.00000	850,000	16.72	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		176.00000	134,000	16.72	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		445.00000	543,000	17.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		405.00000	327,000	17.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,098.00000	1,255,000	15.88	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		58.00000	39,000	15.88	0.00	0	0.00

Total for Derivatives : **506,270,579.30** **66,570** **1,121,904.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	7,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	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
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		10,200,000,000,000.00	102,000,000	34,000,000.00	
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000				0.00	0	928,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500				0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000				0.00	0	1,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		429,000,000,000.00		4,290,000	15,411,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,752,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On 20/09/2011 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
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL079On 20/09/2011 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
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	3,222,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	64,725,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	11,000,000.00
AS1110	On	12/10/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	4,996,000.00
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
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	30,000,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	8,682,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN131	On	20/09/2011			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
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			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
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			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
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016	Spot Bond			2.40000	2.40000			600,000,000.00	250,000,000	250,000,000.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	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
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
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN87	On	15/10/2011	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
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000,000	9,888,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	169,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	535,756,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			20,950,000,000.00	209,500	12,209,500.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	156,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			17,760,000,000.00	1,920,000	171,053,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			500,000,000,000.00	50,000,000	473,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			392,923,900,000.00	50,054,000	81,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			86,250,000,000.00	11,500,000	175,500,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC58	On	20/09/2011	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
FRC60	On	22/09/2011	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
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	23,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	593,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	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
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			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
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	750,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	29,364,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	18,269,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000				0.00	0	12,500,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	403,000.00
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			272,700,000,000.00	2,727,000	48,827,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			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			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			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
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	13,100,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,702,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,895,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,679,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,945,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,967,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	7,650,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	11,900,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,581,100.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	35,668,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.65000	6.47000		185,264,582,903,750.00	27,859,335,775	15,441,879,065.00	
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			8.15000	7.89500		136,432,496,543,750.00	16,740,183,625	9,014,858,200.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.35000	0.30000		955,850,000,000.00	2,731,000,000	2,711,000,000.00	
R197	On	07/12/2023	Spot Bond			2.25000	2.25000		126,337,500,000.00	56,150,000	219,021,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.33500	6.15000			9,975,188,052,200.00	1,574,615,320	2,983,457,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			1,248,072,000,000.00	547,400,000	1,225,943,622.00
R203	On	15/09/2017	Spot Bond			7.42000	7.20000			38,867,568,989,900.00	5,238,216,845	8,558,391,000.00
R204	On	21/12/2018	Spot Bond			7.64500	7.43500			56,086,904,104,275.00	7,336,416,495	5,885,483,100.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	4,115,000,000.00
R206	On	15/01/2014	Spot Bond			6.17500	6.00000			59,360,032,341,025.00	9,612,960,703	6,014,434,000.00
R207	On	15/01/2020	Spot Bond			7.85000	7.62000			51,290,959,868,300.00	6,533,880,238	7,157,085,800.00
R208	On	31/03/2021	Spot Bond			7.90000	7.67500			32,583,487,684,800.00	4,124,492,112	6,147,560,100.00
R209	On	31/03/2036	Spot Bond			8.36000	8.09000			21,651,908,599,200.00	2,589,941,220	7,828,200,000.00
R210	On	31/03/2028	Spot Bond			2.27000	2.27000			9,988,000,000.00	4,400,000	748,300,000.00
R211	On	31/01/2017	Spot Bond			1.37000	1.37000			2,466,000,000.00	1,800,000	1,148,455,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000			21,150,000,000.00	9,400,000	579,200,000.00
R213	On	28/02/2031	Spot Bond			8.45000	8.14500			16,637,475,400,000.00	1,968,932,000	1,677,400,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,903,730,000,000.00	754,420,000	2,260,011,322.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			5,200,000,000,000.00	52,000,000	26,000,000.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
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
SBR002	On	15/09/2011	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	80,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,258,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	09/12/2011			100.00000	100.00000		58,600,000,000,000.00	586,000,000	252,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000		76,000,000,000,000.00	760,000,000	300,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		3,660,000,000,000.00	36,600,000	18,300,000.00	
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	275,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			4,700,000,000,000.00	47,000,000	272,499,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			15,300,000,000,000.00	153,000,000	162,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			3,300,000,000,000.00	33,000,000	98,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	50,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	206,000,000.00
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	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							811,120,581,887,200.00	89,988,072,833	88,839,999,189.00
Grand Total:							811,121,088,157,779.00	19,988,139,403	88,841,121,093.00