

Daily MTM Report

Daily summary for: 27/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			7.87670	8.17920		27.32	592,942,222.60	75,278	333,870.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		921.00000	680,000	24.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		92.00000	153,000	24.64	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		883.00000	648,000	24.82	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		104.00000	171,000	24.82	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		961.00000	714,000	24.47	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		82.00000	137,000	24.47	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		21.00000	33,000	23.82	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,450.00000	1,160,000	23.82	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		337.00000	489,000	28.12	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		516.00000	366,000	28.12	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		41.00000	63,000	23.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,220.00000	940,000	23.62	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		74.00000	121,000	24.29	193,600.00	1,600	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,003.00000	748,000	24.29	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,034.00000	1,733,000	25.15	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	19/12/2011	Foreign Exchange Future	6.15	Put		5.00000	6,000	25.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		131.00000	211,000	25.29	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		810.00000	588,000	25.29	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,738.00000	1,440,000	24.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		9.00000	13,000	24.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,787.00000	1,488,000	24.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		8.00000	11,000	24.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,935.00000	1,634,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		6.00000	7,000	24.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		493.00000	349,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		364.00000	522,000	28.39	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,232.00000	1,931,000	26.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		3.00000	4,000	26.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		846.00000	617,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		117.00000	190,000	25.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,497.00000	1,206,000	23.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		18.00000	29,000	23.86	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,403.00000	1,115,000	23.78	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		24.00000	38,000	23.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		565.00000	402,000	27.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		286.00000	425,000	27.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		676.00000	486,000	26.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		197.00000	309,000	26.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,356.00000	1,070,000	23.74	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		27.00000	43,000	23.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,885.00000	1,585,000	24.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		6.00000	8,000	24.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,836.00000	1,536,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		7.00000	9,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,182.00000	1,881,000	26.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		3.00000	4,000	26.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		618.00000	442,000	27.03	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		239.00000	365,000	27.03	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		741.00000	535,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		162.00000	258,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,592.00000	1,298,000	23.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		13.00000	21,000	23.93	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,331.00000	2,030,000	27.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		2.00000	3,000	27.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		591.00000	422,000	27.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		262.00000	395,000	27.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		66.00000	107,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,045.00000	784,000	24.11	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,640.00000	1,345,000	23.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		11.00000	18,000	23.97	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		376.00000	264,000	30.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		547.00000	737,000	30.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		431.00000	303,000	29.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		452.00000	626,000	29.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,083.00000	1,782,000	25.48	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	19/12/2011	Foreign Exchange Future	6.10	Put		4.00000	5,000	25.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,088.00000	821,000	23.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		59.00000	94,000	23.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,310.00000	1,026,000	23.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		31.00000	49,000	23.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,131.00000	859,000	23.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		52.00000	82,000	23.76	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,544.00000	1,252,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		15.00000	25,000	23.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,984.00000	1,683,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		5.00000	6,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		393.00000	276,000	29.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		514.00000	699,000	29.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,689.00000	1,392,000	24.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		10.00000	15,000	24.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,265.00000	983,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		36.00000	56,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		708.00000	510,000	26.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		179.00000	283,000	26.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		359.00000	252,000	30.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		580.00000	775,000	30.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		412.00000	289,000	29.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		483.00000	662,000	29.45	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		646.00000	464,000	26.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		217.00000	337,000	26.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,175.00000	898,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		46.00000	71,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		472.00000	333,000	28.65	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		393.00000	556,000	28.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,133.00000	1,832,000	25.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		4.00000	5,000	25.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		540.00000	383,000	27.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		311.00000	456,000	27.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		775.00000	561,000	25.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		146.00000	234,000	25.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		451.00000	317,000	28.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		422.00000	590,000	28.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		264.00000	186,000	32.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		835.00000	1,059,000	32.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		874.00000	1,102,000	32.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		253.00000	179,000	32.46	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		49.00000	29,000	39.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,820.00000	3,102,000	39.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,738.00000	4,033,000	39.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		17.00000	10,000	39.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.96920	8.27520		25.77	27,541,555.20	3,456	43,012.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,350.00000	1,075,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		111.00000	142,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,310.00000	1,037,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		121.00000	154,000	22.64	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	6.99	Call		1,391.00000	1,114,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		102.00000	131,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,380.00000	1,103,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		105.00000	134,000	22.68	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,259.00000	989,000	22.60	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		134.00000	170,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,181.00000	922,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		156.00000	203,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,549.00000	1,264,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		74.00000	95,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,220.00000	955,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		145.00000	186,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,592.00000	1,306,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		67.00000	87,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		969.00000	746,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		244.00000	327,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		749.00000	574,000	25.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		424.00000	555,000	25.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,069.00000	830,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		194.00000	261,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		604.00000	456,000	27.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		629.00000	787,000	27.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,636.00000	1,348,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		61.00000	79,000	22.84	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		585.00000	442,000	27.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		660.00000	823,000	27.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,506.00000	1,223,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		81.00000	104,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		726.00000	555,000	25.96	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		451.00000	586,000	25.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,299.00000	1,026,000	22.63	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		124.00000	157,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,681.00000	1,391,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		56.00000	72,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,033.00000	801,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		208.00000	282,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		642.00000	486,000	26.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		567.00000	717,000	26.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		797.00000	612,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		372.00000	493,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,339.00000	1,064,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		114.00000	145,000	22.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,725.00000	1,434,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		50.00000	65,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		824.00000	632,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		349.00000	463,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		704.00000	537,000	26.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		479.00000	618,000	26.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		773.00000	592,000	25.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		398.00000	523,000	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		662.00000	503,000	26.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		537.00000	684,000	26.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,106.00000	860,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		181.00000	241,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,143.00000	891,000	23.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		168.00000	222,000	23.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,463.00000	1,182,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		88.00000	113,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		879.00000	675,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		304.00000	406,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		683.00000	519,000	26.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		508.00000	650,000	26.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,001.00000	773,000	23.69	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		226.00000	304,000	23.69	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,912.00000	1,613,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		37.00000	44,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,150.00000	1,847,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		25.00000	28,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		938.00000	721,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		263.00000	352,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		623.00000	471,000	26.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		598.00000	752,000	26.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,102.00000	1,800,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		27.00000	31,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,421.00000	1,142,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		96.00000	123,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		851.00000	653,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		326.00000	434,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		567.00000	428,000	27.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		692.00000	859,000	27.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,865.00000	1,567,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		40.00000	48,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		909.00000	698,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		284.00000	379,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,772.00000	1,478,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		47.00000	59,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,818.00000	1,523,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		43.00000	54,000	22.95	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,959.00000	1,658,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		34.00000	39,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,198.00000	1,895,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		23.00000	26,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		549.00000	415,000	27.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		724.00000	896,000	27.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		533.00000	402,000	27.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		758.00000	933,000	27.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		444.00000	335,000	29.11	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		969.00000	1,166,000	29.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.05760	8.36760		25.03	249,785.60	31	20,299.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,330.00000	1,065,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		212.00000	257,000	22.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,294.00000	1,035,000	22.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		226.00000	277,000	22.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,367.00000	1,099,000	22.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		199.00000	241,000	22.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.14750	8.46250		25.22	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,504.00000	1,249,000	22.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		242.00000	302,000	22.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,469.00000	1,217,000	22.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		257.00000	320,000	22.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,540.00000	1,282,000	22.25	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		228.00000	285,000	22.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		273.00000	339,000	22.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,435.00000	1,186,000	22.39	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,294.00000	1,494,000	27.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		656.00000	541,000	27.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,086.00000	898,000	24.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		524.00000	651,000	24.35	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.24840	8.56280		25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,337.00000	1,134,000	23.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		474.00000	586,000	23.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,312.00000	1,112,000	23.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		499.00000	614,000	23.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,366.00000	1,155,000	23.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		453.00000	557,000	23.57	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	14/12/2012	Foreign Exchange Future	8.00	Put		633.00000	763,000	24.74	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,196.00000	1,011,000	24.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,337.00000	1,526,000	27.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		800.00000	674,000	27.51	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.35830	8.67110		25.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,376.00000	1,190,000	24.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		655.00000	782,000	24.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,355.00000	1,169,000	24.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		684.00000	811,000	24.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,398.00000	1,208,000	24.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		627.00000	750,000	24.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,379.00000	1,555,000	27.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		950.00000	813,000	27.23	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,314.00000	1,129,000	25.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		743.00000	871,000	25.05	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.29610	9.59380		27.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,279.00000	2,079,000	26.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,185.00000	1,283,000	26.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,262.00000	2,058,000	26.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,218.00000	1,312,000	26.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,298.00000	2,099,000	26.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,154.00000	1,253,000	26.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		882.00000	967,000	24.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,476.00000	2,263,000	24.97	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11140	10.40910		28.10	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	9.20	Call		2,830.00000	2,612,000	27.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,621.00000	1,701,000	27.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,811.00000	2,593,000	27.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,652.00000	1,732,000	27.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,849.00000	2,631,000	27.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,590.00000	1,670,000	27.19	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.87670	8.17920		27.32	102,397.10	13	500.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			121,966.00000	94,023,000	23.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			4,046.00000	6,353,000	23.62	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			117,510.00000	89,833,000	23.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			4,590.00000	7,163,000	23.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			126,475.00000	98,287,000	23.66	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			3,555.00000	5,617,000	23.66	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.96920	8.27520		25.77	55,784.40	7	2.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			96,918.00000	74,571,000	23.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			24,398.00000	32,651,000	23.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			93,842.00000	72,117,000	24.08	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			26,322.00000	35,197,000	24.08	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			100,078.00000	77,288,000	23.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			22,558.00000	30,368,000	23.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.35290	12.70300		24.58	136,993,661.00	11,090	19,147.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			1,198.00000	22.82	946,000	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put			145.00000	22.82	243,000	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			1,160.00000	22.89	913,000	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	11.70	Put		157.00000	260,000	22.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,236.00000	979,000	22.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		133.00000	226,000	22.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		831.00000	644,000	24.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		328.00000	491,000	24.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,486.00000	1,195,000	22.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		83.00000	142,000	22.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1,018.00000	795,000	23.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		215.00000	342,000	23.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,123.00000	881,000	22.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		170.00000	278,000	22.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,229.00000	1,895,000	23.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		26.00000	42,000	23.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,038.00000	1,710,000	23.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		35.00000	57,000	23.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.48770	12.84270		24.27	124,877.00	10	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,635.00000	1,367,000	22.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		242.00000	329,000	22.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,599.00000	1,335,000	22.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		256.00000	347,000	22.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,671.00000	1,400,000	22.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		228.00000	312,000	22.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,563.00000	1,303,000	22.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		270.00000	365,000	22.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,336.00000	1,099,000	22.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		393.00000	511,000	22.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,981.00000	1,684,000	21.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		138.00000	196,000	21.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,398.00000	1,154,000	22.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		355.00000	466,000	22.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,112.00000	910,000	23.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		569.00000	722,000	23.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,708.00000	1,433,000	22.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		215.00000	295,000	22.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,063.00000	1,761,000	21.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		120.00000	173,000	21.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,462.00000	1,212,000	22.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		319.00000	424,000	22.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,901.00000	1,609,000	21.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		158.00000	221,000	21.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.61740	12.97750		23.96	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,604.00000	1,374,000	22.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		477.00000	607,000	22.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,575.00000	1,347,000	22.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		498.00000	630,000	22.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,635.00000	1,401,000	22.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		458.00000	584,000	22.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10280	0.10720		27.08	308.40	3	5,293.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,729.00000	2,287,000	24.90	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	0.08	Put		9.00000	7,000	24.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,760.00000	1,354,000	24.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		40.00000	74,000	24.72	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,723.00000	3,282,000	31.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	2,000	31.22	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10420	0.10860		26.39	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,987.00000	1,591,000	24.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		127.00000	171,000	24.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,273.00000	970,000	26.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		413.00000	550,000	26.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,883.00000	2,454,000	23.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		23.00000	34,000	23.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.73020	11.01780		24.97	101,099,944.40	9,422	25,204.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,289.00000	1,050,000	22.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		71.00000	120,000	22.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,245.00000	1,012,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		77.00000	132,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,333.00000	1,088,000	22.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		65.00000	108,000	22.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,122.00000	904,000	22.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		104.00000	174,000	22.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,514.00000	1,255,000	22.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		46.00000	75,000	22.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,747.00000	1,478,000	22.78	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	9.30	Put		29.00000	48,000	22.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,653.00000	1,388,000	22.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		35.00000	58,000	22.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		295.00000	228,000	28.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,027.00000	1,248,000	28.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,162.00000	940,000	22.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		94.00000	160,000	22.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		330.00000	256,000	27.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		912.00000	1,126,000	27.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,560.00000	1,299,000	22.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		42.00000	69,000	22.46	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		526.00000	409,000	25.81	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		508.00000	679,000	25.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		936.00000	743,000	23.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		168.00000	263,000	23.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		318.00000	246,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		950.00000	1,166,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		868.00000	688,000	23.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		200.00000	308,000	23.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,083.00000	870,000	22.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		115.00000	190,000	22.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,468.00000	1,212,000	22.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		50.00000	82,000	22.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		450.00000	349,000	26.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		632.00000	819,000	26.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,008.00000	804,000	23.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		140.00000	224,000	23.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,045.00000	837,000	22.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		127.00000	207,000	22.92	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		184.00000	285,000	23.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		902.00000	715,000	23.45	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		547.00000	426,000	25.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		479.00000	646,000	25.64	0.00	0	8,600.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,146.00000	1,375,000	28.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		264.00000	205,000	28.95	0.00	0	8,600.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.85510	11.14990		23.53	17,834,929.30	1,643	10,097.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,286.00000	1,073,000	21.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		236.00000	318,000	21.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,252.00000	1,043,000	21.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		252.00000	338,000	21.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,321.00000	1,104,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		221.00000	299,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,156.00000	1,882,000	21.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		56.00000	77,000	21.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,187.00000	984,000	21.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		287.00000	379,000	21.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,513.00000	1,271,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		163.00000	216,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,202.00000	1,927,000	21.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		52.00000	72,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,435.00000	1,202,000	21.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		185.00000	247,000	21.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		978.00000	809,000	22.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		428.00000	554,000	22.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		903.00000	745,000	23.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		503.00000	640,000	23.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,155.00000	955,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		305.00000	400,000	21.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		751.00000	613,000	24.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		701.00000	858,000	24.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		607.00000	493,000	25.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		957.00000	1,138,000	25.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		834.00000	686,000	23.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		584.00000	731,000	23.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		533.00000	432,000	25.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,133.00000	1,327,000	25.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		812.00000	667,000	23.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		612.00000	762,000	23.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,718.00000	1,461,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		118.00000	156,000	21.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		675.00000	549,000	24.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		825.00000	994,000	24.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.97500	11.27850		22.73	0.00	0	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,287.00000	1,094,000	21.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		409.00000	519,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,258.00000	1,069,000	21.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		430.00000	544,000	21.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,317.00000	1,120,000	21.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		389.00000	495,000	21.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.09830	11.40800		22.70	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,338.00000	1,142,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		656.00000	769,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,310.00000	1,116,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		678.00000	793,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,326.00000	1,168,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		594.00000	745,000	22.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			399.89100	396.12600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			405.63600	401.81700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			366.52300	363.49000			3,665,230.00	1	1,653.00
ALBI	On	02/02/2012	Index Future			371.78800	368.71200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.81530	8.11520		28.06	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,417.00000	1,118,000	26.14	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		2.00000	3,000	26.14	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,367.00000	1,069,000	25.66	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		2.00000	4,000	25.66	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,467.00000	1,168,000	26.62	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	3,000	26.62	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		5.00000	8,000	23.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	24/10/2011	Can-Do Future	7.00	Call		1,120.00000	823,000	23.25	0.00	0	14,286.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Put		24.00000	61,000	24.80	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Call		739.00000	476,000	24.80	0.00	0	6,757.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Put		734.00000	988,000	36.63	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Call		99.00000	53,000	36.63	0.00	0	11,429.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Put		529.00000	762,000	34.42	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Call		144.00000	77,000	34.42	0.00	0	11,111.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Put		953.00000	1,222,000	38.78	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Call		68.00000	37,000	38.78	0.00	0	11,111.00
ANY DAO	20/10/2011	Any day expiry			7.81080	8.11050		28.43	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Call		448.00000	250,000	28.00	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Put		88.00000	189,000	28.00	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Call		414.00000	228,000	28.43	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Put		104.00000	217,000	28.43	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Call		483.00000	274,000	27.57	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Put		73.00000	163,000	27.57	0.00	16,500	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future			7.77770	7.87210		21.70	3,608,852.80	464	9,670.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Call		1,244.00000	1,155,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	27,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Call		1,193.00000	1,109,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.70	Put		21.00000	31,000	23.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Call		1,291.00000	1,206,000	24.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	28,000	24.00	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	7.50	Call		530.00000	477,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		158.00000	199,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		672.00000	610,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		100.00000	132,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.79490	7.89130		21.11	1,574,569.80	202	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		825.00000	757,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		184.00000	212,000	20.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		790.00000	723,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		199.00000	228,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		860.00000	791,000	20.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		169.00000	196,000	20.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		722.00000	659,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		231.00000	264,000	20.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,052.00000	974,000	20.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		111.00000	129,000	20.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		521.00000	473,000	21.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		380.00000	428,000	21.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		690.00000	630,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		249.00000	285,000	20.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,012.00000	936,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		121.00000	141,000	20.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,716.00000	1,624,000	21.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		25.00000	29,000	21.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.81520	7.91560		20.80	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		681.00000	629,000	20.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		415.00000	464,000	20.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		655.00000	605,000	20.70	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		439.00000	490,000	20.70	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		707.00000	653,000	20.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		391.00000	438,000	20.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.74340	8.79740		12.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,809.00000	1,751,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		312.00000	308,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,771.00000	1,711,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		324.00000	318,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,848.00000	1,791,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		301.00000	298,000	12.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.73010	7.89000		20.28	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		713.00000	581,000	19.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		73.00000	101,000	19.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		674.00000	544,000	19.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		84.00000	114,000	19.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		754.00000	619,000	19.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		64.00000	89,000	19.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		431.00000	335,000	20.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		191.00000	255,000	20.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,114.00000	960,000	20.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		24.00000	30,000	20.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		461.00000	361,000	19.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		171.00000	231,000	19.96	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	6.85	Call		1,067.00000	914,000	20.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		27.00000	34,000	20.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		597.00000	476,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		107.00000	146,000	19.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,020.00000	869,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		30.00000	39,000	19.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		560.00000	445,000	19.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		120.00000	165,000	19.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.80950	7.97230		19.10	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		655.00000	538,000	18.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		233.00000	279,000	18.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		625.00000	511,000	18.76	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		253.00000	302,000	18.76	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		688.00000	566,000	18.59	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		216.00000	257,000	18.59	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08150	0.09710			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.10820	0.12830			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.14250	0.11390			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.50950	0.57100			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.12840	0.08180			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.14250	0.12380			0.00	0	12,346.00

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			8.83200	9.07110		25.82	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		888.00000	707,000	23.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		117.00000	175,000	23.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		851.00000	675,000	23.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		130.00000	193,000	23.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		926.00000	741,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		105.00000	159,000	23.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		747.00000	588,000	24.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		176.00000	256,000	24.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,004.00000	811,000	23.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		83.00000	129,000	23.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,221.00000	1,005,000	22.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		50.00000	73,000	22.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		714.00000	561,000	24.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		193.00000	279,000	24.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		524.00000	406,000	26.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		353.00000	474,000	26.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		337.00000	258,000	28.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		666.00000	826,000	28.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		420.00000	323,000	27.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		499.00000	641,000	27.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		781.00000	615,000	24.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		160.00000	233,000	24.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,132.00000	923,000	22.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		61.00000	91,000	22.91	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	19/12/2011	Foreign Exchange Future	7.75	Call		1,357.00000	1,135,000	23.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		36.00000	53,000	23.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		573.00000	445,000	25.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		302.00000	413,000	25.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,449.00000	1,224,000	23.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		28.00000	42,000	23.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		626.00000	489,000	25.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		255.00000	357,000	25.16	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		501.00000	388,000	26.27	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		380.00000	506,000	26.27	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		683.00000	536,000	24.71	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		212.00000	304,000	24.71	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		322.00000	247,000	28.53	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		701.00000	865,000	28.53	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		401.00000	308,000	27.39	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		530.00000	676,000	27.39	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			8.95400	9.20300		24.86	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		929.00000	765,000	23.62	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		326.00000	411,000	23.62	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		900.00000	741,000	23.80	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		347.00000	437,000	23.80	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		958.00000	789,000	23.44	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		305.00000	385,000	23.44	0.00	0	0.00	
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			367.56600	364.53300			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		75,330.00000	105,660,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		75,230.00000	105,560,000		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		75,430.00000	105,760,000		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			372.84600	369.77000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		7,700.00000	38,460,000		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		7,600.00000	38,360,000		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		7,800.00000	38,560,000		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			160.59300	160.68300			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.90000	162.99200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.76600	444.60000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.54000	5.56000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.40000	5.45000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.30000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.25000	5.32000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.23000	5.31000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.22000	5.30000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.26000	5.36000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.39000	5.55000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.62000	5.81000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.89000	6.08000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.17000	6.35000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.44000	6.62000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	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
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			360.56900	357.53900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			365.74900	362.67600			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			6.91700	7.10400		4.00	0.00	0	15,704.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,207.00000	4,908,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		4.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,385.00000	5,087,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		3.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,029.00000	4,729,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		5.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,173.00000	1,563,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		72.00000	166,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		864.00000	499,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		473.00000	812,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		644.00000	1,047,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		659.00000	358,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,796.00000	2,417,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		138.00000	55,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.01400	7.21800		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,540.00000	5,197,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		159.00000	99,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,690.00000	5,353,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		142.00000	89,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,389.00000	5,041,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		175.00000	110,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		426.00000	614,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,793.00000	2,264,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,481.00000	3,838,000	4.18	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	02/02/2012	Bond Future	6.00	Call		121.00000	194,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,019.00000	1,355,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,609.00000	1,228,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.09700	7.31900		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,515.00000	4,094,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		534.00000	387,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,640.00000	4,226,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		501.00000	362,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,392.00000	3,964,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		568.00000	415,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.16400	7.40700		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,938.00000	3,434,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,169.00000	930,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,037.00000	3,541,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,120.00000	889,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,840.00000	3,328,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,219.00000	972,000	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			8.47400	8.61700		12.00	0.00	0	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,123.00000	5,200,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		636.00000	371,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		4,471.00000	5,582,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		540.00000	309,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,786.00000	4,827,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		746.00000	444,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,339.00000	863,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,567.00000	3,434,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,324.00000	4,218,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		363.00000	599,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,416.00000	2,526,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		891.00000	1,344,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,592.00000	2,254,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,218.00000	1,538,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,828.00000	5,970,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		456.00000	256,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		8,075.00000	6,812,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		93.00000	172,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		238.00000	409,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		6,194.00000	5,023,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		533.00000	847,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		4,511.00000	3,483,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.55700	8.70400		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,159.00000	6,033,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,502.00000	2,023,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,434.00000	6,332,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,337.00000	1,882,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		4,891.00000	5,741,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,677.00000	2,173,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,989.00000	8,883,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		780.00000	1,027,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,097.00000	18,773,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		61.00000	91,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,960.00000	6,961,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,264.00000	1,618,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,506.00000	33,859,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,280.00000	105,634,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.63400	8.78700		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,935.00000	6,758,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,050.00000	3,491,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,184.00000	7,025,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,863.00000	3,322,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,692.00000	6,495,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,245.00000	3,666,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70500	8.86300		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,231.00000	5,946,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,231.00000	5,544,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,444.00000	6,177,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,000.00000	5,331,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,023.00000	5,720,000	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		6,470.00000	5,765,000	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			214.35859	214.35961			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,360.00000	2,359,000		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		2,310.00000	2,309,000		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		2,410.00000	2,409,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.10189	242.08925			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,589.00000	3,602,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,539.00000	3,552,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,639.00000	3,652,000		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			6.52600	6.71400		2.50	0.00	0	3,090.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		3,611.00000	4,152,000	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		3,748.00000	4,289,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,474.00000	4,015,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.59600	6.80200		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,766.00000	4,304,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		17.00000	8,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,889.00000	4,429,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		14.00000	6,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,642.00000	4,179,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		20.00000	9,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.64900	6.87800		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,377.00000	2,838,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		287.00000	190,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,472.00000	2,940,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		263.00000	174,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,282.00000	2,737,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		310.00000	207,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.68200	6.93700		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,788.00000	2,193,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		554.00000	395,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,865.00000	2,277,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		523.00000	370,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		1,713.00000	2,111,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		588.00000	421,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			179.12491	179.39934			0.00	0	30,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,899.00000	178,625,000		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		178,849.00000	178,575,000		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		178,949.00000	178,675,000		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			179.03469	179.31352			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		2,314.00000	2,035,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		2,264.00000	1,985,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		2,364.00000	2,085,000		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			7.71800	7.89300		6.50	0.00	0	2,187.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,898.00000	3,652,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		115.00000	49,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,101.00000	3,866,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		93.00000	38,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,698.00000	3,439,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		141.00000	61,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.82600	8.01200		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,872.00000	4,532,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		636.00000	460,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,038.00000	4,709,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		587.00000	422,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,708.00000	4,356,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		687.00000	499,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.92600	8.12200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,876.00000	4,472,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,226.00000	978,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,019.00000	4,626,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,162.00000	924,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,734.00000	4,321,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,292.00000	1,034,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.01700	8.22500		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,363.00000	3,875,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,242.00000	1,895,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,481.00000	4,003,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,157.00000	1,821,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,246.00000	3,749,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,327.00000	1,972,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.92600	8.10000		7.50	0.00	0	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,494.00000	4,358,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		114.00000	48,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,727.00000	4,602,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		93.00000	38,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,265.00000	4,116,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		140.00000	61,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.02600	8.20900		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,565.00000	5,335,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		603.00000	427,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,760.00000	5,542,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		554.00000	390,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,373.00000	5,131,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		655.00000	467,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.12000	8.31200		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,814.00000	4,450,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,668.00000	1,345,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,977.00000	4,624,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,590.00000	1,278,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,661.00000	4,283,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,757.00000	1,420,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.20800	8.41000		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,328.00000	3,872,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,897.00000	2,466,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,458.00000	4,013,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,789.00000	2,369,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,201.00000	3,733,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		3,009.00000	2,566,000	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			6.19700	6.38700		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,733.00000	3,122,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,832.00000	3,220,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,635.00000	3,023,000	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	6.46400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,758.00000	3,144,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		18.00000	9,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,843.00000	3,230,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		15.00000	7,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,673.00000	3,058,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		20.00000	10,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.27600	6.52700		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,771.00000	2,097,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		238.00000	164,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,833.00000	2,163,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		222.00000	152,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,711.00000	2,032,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		256.00000	177,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.26200	6.55900		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,362.00000	1,652,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		426.00000	310,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,408.00000	1,702,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		404.00000	292,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,316.00000	1,601,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		447.00000	326,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.15400	8.30300		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,759.00000	3,471,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		286.00000	155,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,984.00000	3,714,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		239.00000	126,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,541.00000	3,232,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		340.00000	188,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,615.00000	1,972,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		312.00000	513,000	8.80	33,345.00	65	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		724.00000	1,082,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,590.00000	1,105,000	8.88	71,825.00	65	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,242.00000	1,737,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		978.00000	630,000	8.95	40,950.00	65	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,881.00000	5,056,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		17.00000	36,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,348.00000	2,633,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		170.00000	298,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,389.00000	1,775,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		376.00000	605,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,399.00000	1,926,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		855.00000	539,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.25200	8.40700		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,132.00000	4,767,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		959.00000	741,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,324.00000	4,971,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		890.00000	684,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,945.00000	4,567,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,034.00000	804,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.34600	8.50900		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,585.00000	4,108,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,315.00000	1,967,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,738.00000	4,272,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,208.00000	1,871,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,429.00000	3,940,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,421.00000	2,061,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.43500	8.60500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,741.00000	4,242,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,997.00000	2,615,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,883.00000	4,394,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,884.00000	2,512,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,602.00000	4,093,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		3,113.00000	2,722,000	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			8.17600	8.33900		9.75	0.00	0	7,139.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,770.00000	3,588,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		347.00000	180,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,004.00000	3,845,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		292.00000	148,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,542.00000	3,336,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		409.00000	218,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,714.00000	1,978,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		341.00000	590,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,635.00000	1,087,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		796.00000	1,233,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,365.00000	1,961,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,000.00000	611,000	10.09	0.00	0	665.00

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	8.90	Call		3,490.00000	4,370,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		203.00000	98,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.26400	8.43400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,323.00000	5,064,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,085.00000	824,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,526.00000	5,282,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,009.00000	763,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,124.00000	4,850,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,166.00000	889,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.34700	8.52400		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,551.00000	5,235,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,882.00000	1,547,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,732.00000	5,429,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,789.00000	1,467,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,372.00000	5,043,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,979.00000	1,631,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.42500	8.60800		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,999.00000	4,586,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		3,211.00000	2,770,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,154.00000	4,754,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		3,091.00000	2,662,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,847.00000	4,422,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,336.00000	2,882,000	10.71	0.00	0	0.00
R208	On	31/03/2021	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
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			8.80400	8.87500		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,177.00000	1,403,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,164.00000	1,832,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,344.00000	1,590,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,934.00000	1,622,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,024.00000	1,228,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,412.00000	2,058,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87400	8.94700		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,356.00000	3,658,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,949.00000	2,685,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,557.00000	3,870,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,770.00000	2,517,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,162.00000	3,453,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,139.00000	2,864,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.93900	9.01500		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,017.00000	4,319,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,131.00000	3,851,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,207.00000	4,517,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,941.00000	3,669,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,833.00000	4,126,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,330.00000	4,041,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.00000	9.07800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,599.00000	5,936,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,324.00000	4,070,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,797.00000	6,141,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,158.00000	3,911,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,404.00000	5,733,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,496.00000	4,234,000	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
R210	On	03/11/2011	Bond Future			133.19430	133.54372			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,544.00000	2,194,000		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		2,494.00000	2,144,000		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		2,594.00000	2,244,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.94915	112.94640			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,696.00000	111,699,000		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		111,646.00000	111,649,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,746.00000	111,749,000		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			113.23389	113.23129			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,731.00000	2,734,000		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		2,681.00000	2,684,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,781.00000	2,784,000		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			109.81805	109.81233			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,312.00000	107,318,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,262.00000	107,268,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,362.00000	107,368,000		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			109.92726	109.92162			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,422.00000	1,427,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,372.00000	1,377,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,472.00000	1,477,000		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			8.81800	8.90500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,242.00000	548,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		838.00000	145,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,649.00000	955,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89900	8.98800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		94.00000	792,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		481.00000	1,180,000		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		0.00000	401,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		297.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97000	9.06200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,427.00000	2,139,000		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		1,800.00000	2,512,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,051.00000	1,763,000		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			9.03600	9.13100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		895.00000	1,621,000		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		1,267.00000	1,993,000		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		521.00000	1,246,000		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	19/12/2011	Foreign Exchange Future			15,786.02000	16,313.04000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.23120	1.27810		27.96	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,862.00000	1,445,000	25.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		81.00000	133,000	25.36	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,449.00000	1,079,000	25.90	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		168.00000	267,000	25.90	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,315.00000	1,868,000	24.82	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		34.00000	56,000	24.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.24780	1.29540		25.71	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 19/03/2012 Foreign Exchange Future	1.20	Call		1,435.00000	1,096,000	24.81		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		481.00000	618,000	24.81		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		1,158.00000	872,000	25.71		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		704.00000	894,000	25.71		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,760.00000	1,380,000	24.18		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		306.00000	402,000	24.18		0.00	0	0.00
Total for Derivatives :								886,133,837.60	119,915	1 327 044.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA384L _{On} 09/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L _{On} 21/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	7,027,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,360,000,000,000.00	13,600,000	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
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			285,000,000,000.00	2,850,000	4,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			59,000,000,000.00	590,000	1,054,600.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			3,200,000,000,000.00	32,000,000	8,587,200.00
ABFN05	On	17/03/2014			100.00000	100.00000			2,800,000,000,000.00	28,000,000	7,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			3,100,000,000.00	31,000	31,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			201,300,000,000.00	2,013,000	928,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,507,800,000.00	45,078,000	15,026,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			39,000,000,000.00	390,000	10,210,000.00
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
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,610,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		2,202,300,000,000.00		22,023,000	11,107,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,722,800,000,000.00		17,228,000	7,514,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	13,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	50,000.00
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
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			760,000,000,000.00	7,600,000	3,211,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		3,000,500,000,000.00		30,005,000	15,222,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		1,400,000,000.00		14,000	370,600.00
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		600,000,000,000.00		6,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	40,000,000.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22COn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		1,063,700,000,000.00		10,637,000	4,983,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	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
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
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		2,652,000,000,000.00		26,520,000	6,630,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,666,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,678,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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		1,800,000,000,000.00	18,000,000	3,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	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
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		743,600,000,000.00		7,436,000	2,883,000.00
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
DENG2	On	05/01/2012	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		3,800,000,000,000.00		38,000,000	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		29,008,800,000,000.00		290,088,000	79,389,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		48,002,100,000,000.00		480,021,000	163,741,000.00

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			1,600,000,000,000.00	16,000,000	4,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,521,700,000,000.00	25,217,000	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA1 _{On}	17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			52,709,500,000,000.00	527,095,000	186,795,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			4,971,273,750,000.00	537,435,000	169,725,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			11,940,120,000,000.00	1,194,012,000	373,012,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			3,973,096,950,000.00	506,127,000	154,946,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			6,436,350,000,000.00	858,180,000	254,914,900.00
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			600,000,000,000.00	6,000,000	1,500,000.00
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
FRB08	On	10/06/2016	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
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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	100.00000				0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000				0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000				0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000				0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000				0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000				0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000				0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000				0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500				0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013			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
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		6,512,000,000,000.00	65,120,000	65,120,000	11,280,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000	2,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			800,700,000,000.00	8,007,000	3,928,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			136,800,000,000.00	1,368,000	577,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	2,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	340,000,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	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		2,200,000,000,000.00		22,000,000	5,500,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,726,000,000,000.00	57,260,000	29,090,000.00	
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00	196,000,000	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		3,561,200,000,000.00	35,612,000	17,762,000.00	
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,780,000,000,000.00	17,800,000	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			1,600,000,000,000.00	16,000,000	4,577,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			1,700,000,000.00	17,000	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
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		2,000,000,000,000.00	20,000,000	20,000,000	5,000,000.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	1,000,000.00
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
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		66,500,000,000,000.00		665,000,000	415,000,000.00
IND204	On	24/01/2012			100.00000	100.00000		18,100,000,000,000.00		181,000,000	103,000,000.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING128	On	26/03/2012	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		122,300,000,000.00		1,223,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		11,923,000,000,000.00		119,230,000	46,300,000.00
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	22,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000		920,000,000,000.00		9,200,000	4,600,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		2,950,277,700,000.00		30,000,000	13,000,000.00
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		4,000,000,000,000.00		40,000,000	20,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	490,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			2,448,149,200,000.00	24,481,492	12,240,746.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	582,600.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		57,880,000,000,000.00	578,800,000	74,800,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,202,000,000,000.00	32,020,000	16,165,900.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			1,204,800,000,000.00	12,048,000	5,873,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			1,202,800,000,000.00	12,028,000	5,693,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	20,000,000.00
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			800,000,000,000.00	8,000,000	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	2,000,000.00
N4B508	On	14/08/2020			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
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		4,200,000,000,000.00		42,000,000	7,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000		6,000,000,000,000.00		60,000,000	10,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,202,700,000,000.00		12,027,000	6,181,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,401,300,000,000.00		14,013,000	6,671,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		2,440,000,000,000.00		24,400,000	6,100,000.00
NBK6A	On	19/04/2015			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NBK6B	On	19/04/2015			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
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,604,500,000,000.00		26,045,000	12,918,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		110,000,000,000.00		1,100,000	600,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		1,180,000,000,000.00		11,800,000	5,950,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			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
NQ1A1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/11/2011 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
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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		2,203,000,000,000.00		22,030,000	11,030,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,360,000,000,000.00		13,600,000	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,806,900,000,000.00		128,069,000	36,541,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.88000	7.06000		211,299,723,408,000.00	30,712,169,100	18,274,767,143.00	
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			8.44000	8.58000		215,600,516,218,400.00	25,545,084,860	12,566,788,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.35000	0.35000		1,161,355,185,200.00	3,318,157,672	1,627,173,094.00	
R197	On	07/12/2023	Spot Bond			2.45000	2.45000		1,481,929,050,000.00	604,869,000	243,760,409.00	
R201	On	21/12/2014	Spot Bond			6.50000	6.68000		41,249,018,200,000.00	6,346,002,800	2,528,660,800.00	
R202	On	07/12/2033	Spot Bond			2.52000	2.51000		7,561,932,840,000.00	3,000,767,000	1,877,108,722.00	
R203	On	15/09/2017	Spot Bond			7.67500	7.84500		192,383,530,150,000.00	25,066,258,000	7,740,653,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.88500	8.05500			98,605,296,626,000.00	12,505,427,600	4,892,378,197.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.18000	6.36000			109,410,917,760,000.00	17,704,032,000	5,044,717,710.00
R207	On	15/01/2020	Spot Bond			8.11500	8.26000			201,773,831,098,650.00	24,864,304,510	8,411,373,101.00
R208	On	31/03/2021	Spot Bond			8.14000	8.30000			151,122,875,332,000.00	18,565,463,800	6,790,881,400.00
R209	On	31/03/2036	Spot Bond			8.77500	8.84500			212,460,282,450,000.00	24,211,998,000	9,317,660,000.00
R210	On	31/03/2028	Spot Bond			2.53000	2.51000			1,715,340,000,000.00	678,000,000	717,227,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			705,705,000,000.00	493,500,000	731,300,000.00
R212	On	31/01/2022	Spot Bond			2.45000	2.45000			2,433,340,000,000.00	993,200,000	402,044,546.00
R213	On	28/02/2031	Spot Bond			8.78500	8.87000			27,788,879,793,500.00	3,163,219,100	1,098,456,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			34,710,091,000,000.00	5,340,014,000	3,385,010,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		4,710,000,000,000.00		47,100,000	36,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,586,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			3,600,000,000,000.00	36,000,000	18,029,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			802,000,000,000.00	8,020,000	4,373,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,315,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	310,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000	30,000,000.00	
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	105,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			701,500,000,000.00	7,015,000	1,780,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			2,164,000,000,000.00	21,640,000	9,500,000.00
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	96,608,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	40,554,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	17,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
TFS87	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	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
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	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	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	59,000,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	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		206,104,200,000,000.00	2,061,042,000,000.00	2,061,042,000	1,011,042,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		95,603,200,000,000.00	956,032,000,000.00	956,032,000	361,139,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		32,200,000,000,000.00	322,000,000,000.00	322,000,000	133,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		47,800,000,000,000.00	478,000,000,000.00	478,000,000	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,408,200,000,000.00	44,082,000,000.00	44,082,000	23,082,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
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		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000		8,400,000,000,000.00		84,000,000	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			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,201,000,000,000.00		102,010,000	51,423,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		18,200,000,000,000.00		182,000,000	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,600,000,000,000.00		116,000,000	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	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
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,494,931,231,711,750.00	215,770,176,934	92 999 131 848.00
Grand Total:							2,494,932,117,845,590.00	5,770,296,849	93 000 458 892.00