



Daily MTM Report

Daily summary for: 03/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.31240	8.13250		26.53	150,412,878.00	18,095	308,243.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		860.00000	1,006,000	22.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		78.00000	44,000	22.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		822.00000	963,000	22.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		90.00000	51,000	22.15	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		901.00000	1,051,000	22.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		69.00000	39,000	22.24	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		15.00000	7,000	22.73	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,397.00000	1,569,000	22.73	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		332.00000	234,000	24.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		464.00000	546,000	24.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		31.00000	16,000	22.51	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,163.00000	1,328,000	22.51	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		61.00000	34,000	22.29	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		943.00000	1,096,000	22.29	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,985.00000	2,164,000	26.44	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		3.00000	2,000	26.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		117.00000	67,000	22.33	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		749.00000	879,000	22.33	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,688.00000	1,866,000	24.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		6.00000	4,000	24.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,737.00000	1,915,000	24.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		5.00000	3,000	24.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,886.00000	2,065,000	25.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		4.00000	3,000	25.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		442.00000	520,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		360.00000	258,000	24.99	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,184.00000	2,364,000	27.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	2,000	27.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		785.00000	920,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		103.00000	58,000	22.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,444.00000	1,618,000	22.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		12.00000	6,000	22.78	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,349.00000	1,520,000	22.69	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		17.00000	8,000	22.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		510.00000	601,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		278.00000	189,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		618.00000	730,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		186.00000	118,000	23.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,302.00000	1,472,000	22.64	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		20.00000	10,000	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	19/12/2011	Foreign Exchange Future	6.30	Call		1,836.00000	2,015,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		4.00000	3,000	25.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,787.00000	1,965,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		5.00000	3,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,135.00000	2,314,000	27.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		3.00000	2,000	27.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		561.00000	663,000	23.63	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		229.00000	151,000	23.63	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		681.00000	803,000	22.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		149.00000	91,000	22.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,541.00000	1,717,000	23.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	5,000	23.18	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,284.00000	2,463,000	28.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		2.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		535.00000	631,000	23.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		253.00000	169,000	23.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		54.00000	29,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		986.00000	1,141,000	22.33	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,589.00000	1,766,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		7.00000	4,000	23.55	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		333.00000	390,000	26.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		551.00000	428,000	26.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		384.00000	451,000	25.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		452.00000	339,000	25.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,035.00000	2,214,000	26.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		3.00000	2,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,029.00000	1,187,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		47.00000	25,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,255.00000	1,424,000	22.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		23.00000	12,000	22.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,073.00000	1,234,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		41.00000	22,000	22.42	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,492.00000	1,667,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	5,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,936.00000	2,114,000	26.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		349.00000	410,000	26.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		517.00000	398,000	26.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,638.00000	1,816,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		6.00000	4,000	23.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,209.00000	1,376,000	22.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		27.00000	14,000	22.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		649.00000	766,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		167.00000	104,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		318.00000	372,000	27.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		586.00000	460,000	27.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		366.00000	430,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		484.00000	368,000	26.22	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		588.00000	696,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		206.00000	134,000	23.41	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		1,118.00000	1,281,000	22.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		36.00000	19,000	22.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		422.00000	496,000	25.30	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		390.00000	284,000	25.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,085.00000	2,264,000	27.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		3.00000	2,000	27.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		486.00000	572,000	24.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		304.00000	210,000	24.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		714.00000	840,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		132.00000	78,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		403.00000	473,000	25.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		421.00000	311,000	25.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		231.00000	268,000	29.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		849.00000	706,000	29.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		889.00000	744,000	29.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		221.00000	256,000	29.30	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		42.00000	51,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,860.00000	2,689,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,782.00000	3,605,000	39.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		14.00000	17,000	39.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.40800	8.22700		25.64	19,548,600.00	2,325	38,985.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,285.00000	1,437,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		94.00000	65,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,244.00000	1,394,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		103.00000	72,000	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
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,326.00000	1,481,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		85.00000	59,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,315.00000	1,469,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		88.00000	61,000	22.02	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,192.00000	1,339,000	21.99	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		115.00000	81,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,113.00000	1,256,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		136.00000	98,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,486.00000	1,648,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		59.00000	40,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,152.00000	1,297,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		125.00000	89,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,530.00000	1,694,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		53.00000	36,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		904.00000	1,020,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		227.00000	162,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		692.00000	778,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		415.00000	320,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,001.00000	1,135,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		174.00000	127,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		554.00000	623,000	25.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		627.00000	515,000	25.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,575.00000	1,740,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		48.00000	32,000	22.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		537.00000	604,000	25.38	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	546,000	25.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,443.00000	1,602,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		66.00000	44,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		670.00000	752,000	23.56	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		443.00000	344,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,232.00000	1,382,000	22.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		105.00000	74,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,620.00000	1,787,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		43.00000	29,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		968.00000	1,096,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		191.00000	138,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		592.00000	662,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		565.00000	454,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		738.00000	833,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		361.00000	275,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,273.00000	1,425,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		96.00000	67,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,665.00000	1,835,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		38.00000	27,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		762.00000	862,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		335.00000	254,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		649.00000	728,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		472.00000	370,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		714.00000	805,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		387.00000	297,000	23.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		610.00000	683,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		533.00000	425,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,038.00000	1,175,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		161.00000	117,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,075.00000	1,215,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		148.00000	107,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,399.00000	1,557,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		72.00000	49,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		816.00000	922,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		289.00000	214,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		629.00000	705,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		502.00000	397,000	24.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		935.00000	1,058,000	21.92	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		208.00000	150,000	21.92	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,853.00000	2,027,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		26.00000	19,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,094.00000	2,270,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		17.00000	12,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		874.00000	987,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		247.00000	179,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		573.00000	642,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		596.00000	484,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,045.00000	2,221,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		18.00000	13,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,357.00000	1,513,000	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		80.00000	55,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		789.00000	891,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		312.00000	233,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		520.00000	586,000	25.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		693.00000	578,000	25.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,806.00000	1,979,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		29.00000	21,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		845.00000	954,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		268.00000	196,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,711.00000	1,883,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		34.00000	25,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,758.00000	1,930,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		31.00000	22,000	22.74	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,901.00000	2,075,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		24.00000	17,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,142.00000	2,319,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	11,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		504.00000	568,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		727.00000	610,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		488.00000	550,000	26.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		761.00000	642,000	26.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		406.00000	457,000	27.27	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		979.00000	849,000	27.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.49830	8.31720		25.30	42,491.50	5	22,538.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,258.00000	1,395,000	21.41	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		191.00000	147,000	21.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,223.00000	1,357,000	21.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		206.00000	159,000	21.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,295.00000	1,434,000	21.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		178.00000	136,000	21.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.58950	8.40940		25.31	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,431.00000	1,566,000	21.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		222.00000	177,000	21.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,396.00000	1,530,000	21.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		237.00000	191,000	21.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,466.00000	1,604,000	21.02	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		207.00000	165,000	21.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		253.00000	205,000	21.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,362.00000	1,494,000	21.27	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,317.00000	1,199,000	26.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		626.00000	688,000	26.73	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,028.00000	1,122,000	22.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		519.00000	433,000	22.60	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.68860	8.50910		25.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,274.00000	1,381,000	22.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		465.00000	392,000	22.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,251.00000	1,352,000	22.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		492.00000	413,000	22.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,298.00000	1,411,000	22.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		439.00000	372,000	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	14/12/2012	Foreign Exchange Future	8.00	Put		633.00000	538,000	23.07	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,142.00000	1,227,000	23.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,360.00000	1,245,000	26.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		769.00000	834,000	26.51	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.79740	8.61820		25.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,321.00000	1,404,000	22.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		653.00000	557,000	22.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,301.00000	1,383,000	23.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		683.00000	586,000	23.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,341.00000	1,427,000	22.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		623.00000	530,000	22.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,400.00000	1,287,000	26.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		918.00000	984,000	26.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,263.00000	1,341,000	23.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		745.00000	644,000	23.49	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.73400	9.55550		27.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,240.00000	2,313,000	25.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,185.00000	1,079,000	25.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,224.00000	2,296,000	25.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,219.00000	1,112,000	25.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,256.00000	2,330,000	25.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,151.00000	1,046,000	25.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		865.00000	768,000	23.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,420.00000	2,502,000	23.60	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.54930	10.37080		28.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,790.00000	2,870,000	26.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,619.00000	1,521,000	26.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,772.00000	2,851,000	26.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,651.00000	1,552,000	26.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,808.00000	2,888,000	26.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,587.00000	1,489,000	26.64	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.31240	8.13250		26.53	0.00	0	498.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			116,315.00000	132,820,000	22.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			3,065.00000	1,580,000	22.51	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			111,789.00000	128,090,000	22.47	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			3,539.00000	1,850,000	22.47	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			120,894.00000	137,583,000	22.56	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			2,644.00000	1,343,000	22.56	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.40800	8.22700		25.64	0.00	0	7.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			90,424.00000	102,015,000	21.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			22,724.00000	16,215,000	21.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			87,398.00000	98,656,000	22.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			24,698.00000	17,856,000	22.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			93,544.00000	105,777,000	21.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			20,844.00000	14,977,000	21.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.86290	12.66080		23.06	21,918,381.60	1,704	17,343.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			1,142.00000	19.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put			131.00000	19.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			1,104.00000	19.78	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	11.70	Put		143.00000	85,000	19.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,180.00000	1,331,000	19.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		119.00000	68,000	19.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		778.00000	881,000	20.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		317.00000	218,000	20.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,431.00000	1,607,000	20.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		70.00000	44,000	20.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		962.00000	1,092,000	20.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		201.00000	129,000	20.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,067.00000	1,208,000	19.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		156.00000	95,000	19.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,184.00000	2,378,000	23.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		23.00000	15,000	23.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,992.00000	2,183,000	22.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		31.00000	20,000	22.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.00090	12.79800		23.05	2,990,207.00	230	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,541.00000	1,707,000	20.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		193.00000	156,000	20.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,503.00000	1,667,000	20.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		205.00000	166,000	20.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,580.00000	1,747,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		182.00000	146,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,467.00000	1,628,000	20.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		219.00000	177,000	20.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,232.00000	1,374,000	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		334.00000	273,000	20.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,905.00000	2,085,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		107.00000	84,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,296.00000	1,442,000	20.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		298.00000	241,000	20.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,007.00000	1,128,000	21.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		509.00000	427,000	21.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,619.00000	1,788,000	20.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		171.00000	137,000	20.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,991.00000	2,173,000	19.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		93.00000	72,000	19.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,363.00000	1,512,000	20.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		265.00000	211,000	20.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,821.00000	1,998,000	19.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		123.00000	97,000	19.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.13150	12.92930		23.98	65,657.50	5	2,632.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,554.00000	1,675,000	21.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		475.00000	394,000	21.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,524.00000	1,644,000	21.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		495.00000	413,000	21.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,584.00000	1,708,000	21.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		455.00000	377,000	21.25	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10860	0.10580		25.12	325.80	3	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,584.00000	2,863,000	27.68	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		4.00000	3,000	27.68	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,617.00000	1,878,000	23.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		37.00000	18,000	23.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,581.00000	3,861,000	32.88	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	32.88	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11000	0.10720		27.51	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,839.00000	2,071,000	22.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		119.00000	71,000	22.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,145.00000	1,302,000	24.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		425.00000	302,000	24.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,740.00000	3,010,000	22.79	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		20.00000	10,000	22.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.03890	10.91660		23.32	1,832,457.40	166	27,567.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,176.00000	1,287,000	20.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		59.00000	48,000	20.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,134.00000	1,242,000	20.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		67.00000	53,000	20.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,221.00000	1,333,000	20.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		54.00000	44,000	20.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,013.00000	1,110,000	20.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		96.00000	71,000	20.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,405.00000	1,520,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		38.00000	31,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,641.00000	1,758,000	22.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		24.00000	19,000	22.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,546.00000	1,662,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		29.00000	23,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		237.00000	260,000	26.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,070.00000	971,000	26.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,052.00000	1,152,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		85.00000	63,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		267.00000	293,000	25.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		950.00000	854,000	25.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,452.00000	1,567,000	21.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		35.00000	28,000	21.50	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		440.00000	486,000	23.13	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		523.00000	447,000	23.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		828.00000	915,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		161.00000	126,000	20.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		257.00000	281,000	25.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		990.00000	892,000	25.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		761.00000	843,000	20.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		194.00000	154,000	20.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		974.00000	1,069,000	20.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		107.00000	80,000	20.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,358.00000	1,473,000	21.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		41.00000	34,000	21.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		372.00000	410,000	23.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		655.00000	571,000	23.89	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		899.00000	990,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		132.00000	101,000	20.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		936.00000	1,029,000	20.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		119.00000	90,000	20.39	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		177.00000	140,000	20.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		794.00000	879,000	20.82	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		459.00000	508,000	22.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		492.00000	419,000	22.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,194.00000	1,091,000	26.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		211.00000	230,000	26.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.16670	11.04360		22.59	0.00	0	9,976.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,166.00000	1,256,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		222.00000	189,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,133.00000	1,221,000	19.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		239.00000	204,000	19.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,201.00000	1,292,000	19.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		207.00000	175,000	19.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,039.00000	2,154,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	37,000	20.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,068.00000	1,153,000	20.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		274.00000	236,000	20.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,389.00000	1,492,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		145.00000	125,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,085.00000	2,201,000	20.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	34,000	20.21	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		1,310.00000	1,410,000	19.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		166.00000	143,000	19.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		867.00000	937,000	20.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		423.00000	370,000	20.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		795.00000	861,000	21.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		501.00000	444,000	21.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,036.00000	1,120,000	20.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		292.00000	253,000	20.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		653.00000	709,000	22.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		709.00000	642,000	22.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		521.00000	568,000	23.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		977.00000	901,000	23.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		731.00000	792,000	21.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		587.00000	525,000	21.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		455.00000	496,000	24.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,161.00000	1,079,000	24.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		710.00000	770,000	21.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		616.00000	553,000	21.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,596.00000	1,703,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		102.00000	86,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		582.00000	634,000	23.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		838.00000	767,000	23.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.28910	11.16470		22.38	0.00	0	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,178.00000	1,258,000	20.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		413.00000	369,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,150.00000	1,229,000	20.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		435.00000	390,000	20.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,206.00000	1,287,000	19.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		391.00000	348,000	19.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.41280	11.28880		22.42	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,214.00000	1,250,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		651.00000	563,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,187.00000	1,221,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		674.00000	584,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,243.00000	1,280,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		630.00000	543,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			396.26300	396.21500			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			401.95100	401.90500			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			363.19400	363.32600			0.00	0	1,653.00
ALBI	On	02/02/2012	Index Future			368.40700	368.54300			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.24680	8.06880		28.98	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,370.00000	1,547,000	31.79	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		1.00000	0,000	31.79	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,320.00000	1,497,000	31.24	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		1.00000	0,000	31.24	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,420.00000	1,597,000	32.34	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		1.00000	0,000	32.34	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		3.00000	1,000	28.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,072.00000	1,248,000	28.52		0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		19.00000	5,000	24.15		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		688.00000	852,000	24.15		0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		756.00000	595,000	33.55		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		75.00000	92,000	33.55		0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		544.00000	397,000	31.25		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		113.00000	144,000	31.25		0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		982.00000	813,000	35.93		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		51.00000	60,000	35.93		0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.24180	8.06400		29.67		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		393.00000	521,000	25.62		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		79.00000	29,000	25.62		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		360.00000	480,000	25.85		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		96.00000	38,000	25.85		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		428.00000	564,000	25.40		0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		64.00000	22,000	25.40		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future			7.91600	7.83310		21.36		0.00	0	10,759.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.65	Call		1,205.00000	1,282,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	16,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.70	Call		1,154.00000	1,235,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.70	Put		21.00000	19,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.60	Call		1,251.00000	1,329,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	6.60	Put		18.00000	13,000	23.00		0.00	0	0.00
AU\$ / ROOn	19/12/2011	Foreign Exchange Future	7.50	Call		496.00000	550,000	21.00		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		163.00000	134,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		636.00000	698,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		103.00000	82,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.93440	7.85090		20.84	5,617,555.20	708	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		790.00000	850,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		189.00000	166,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		756.00000	815,000	20.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		205.00000	181,000	20.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		825.00000	887,000	20.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		174.00000	153,000	20.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		689.00000	745,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		238.00000	211,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,015.00000	1,083,000	20.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		114.00000	99,000	20.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		494.00000	536,000	20.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		393.00000	352,000	20.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		657.00000	712,000	20.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		256.00000	228,000	20.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		975.00000	1,042,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		124.00000	108,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,676.00000	1,756,000	22.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		25.00000	22,000	22.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.95670	7.87240		20.56	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		652.00000	698,000	20.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		430.00000	391,000	20.25	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		627.00000	671,000	20.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		455.00000	414,000	20.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		677.00000	725,000	20.19	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		405.00000	368,000	20.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.84760	8.78040		13.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,784.00000	1,849,000	13.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		304.00000	301,000	13.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,744.00000	1,810,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		314.00000	312,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,824.00000	1,887,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		294.00000	289,000	13.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.91340	7.79280		19.32	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		619.00000	714,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		76.00000	51,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		581.00000	673,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		88.00000	60,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		659.00000	756,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		66.00000	43,000	18.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		357.00000	420,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		214.00000	157,000	18.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,013.00000	1,127,000	20.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		20.00000	14,000	20.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		384.00000	451,000	18.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		191.00000	138,000	18.69	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		966.00000	1,079,000	19.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		23.00000	16,000	19.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		508.00000	593,000	18.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		115.00000	80,000	18.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		920.00000	1,031,000	19.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		27.00000	18,000	19.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		475.00000	555,000	18.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		132.00000	92,000	18.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.99510	7.87360		18.86	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		570.00000	641,000	17.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		246.00000	196,000	17.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		542.00000	608,000	17.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		268.00000	213,000	17.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		599.00000	674,000	17.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		225.00000	179,000	17.95	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08380	0.06920			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.11890	0.09530			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.11360	0.13430			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.54610	0.48300			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09020	0.13480			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.13150	0.15210			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			9.09480	8.98180		25.63	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		806.00000	885,000	22.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		124.00000	90,000	22.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		771.00000	847,000	22.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		139.00000	102,000	22.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		843.00000	924,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		111.00000	79,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		673.00000	740,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		191.00000	145,000	22.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		919.00000	1,007,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		87.00000	62,000	22.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,129.00000	1,232,000	22.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		47.00000	37,000	22.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		643.00000	706,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		211.00000	161,000	23.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		468.00000	510,000	24.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		386.00000	315,000	24.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		298.00000	323,000	27.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		716.00000	628,000	27.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		373.00000	405,000	25.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		541.00000	460,000	25.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		703.00000	774,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		171.00000	129,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,040.00000	1,141,000	22.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		58.00000	46,000	22.56	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		1,267.00000	1,371,000	23.30	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		35.00000	26,000	23.30	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		513.00000	559,000	24.09	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		331.00000	264,000	24.09	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,360.00000	1,466,000	23.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		28.00000	21,000	23.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		561.00000	613,000	23.57	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		279.00000	218,000	23.57	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		447.00000	487,000	24.86	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		415.00000	342,000	24.86	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		615.00000	673,000	23.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		233.00000	178,000	23.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		286.00000	308,000	27.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		754.00000	663,000	27.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		356.00000	387,000	26.12	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		574.00000	492,000	26.12	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future			9.22100	9.10710		24.81	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		847.00000	911,000	22.63	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		340.00000	290,000	22.63	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		820.00000	882,000	22.75	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		363.00000	311,000	22.75	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		875.00000	941,000	22.51	0.00	0	0.00	
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		318.00000	270,000	22.51	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			364.43600	364.52000			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		75,200.00000	74,360,000		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		75,100.00000	74,260,000		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		75,300.00000	74,460,000		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			369.66700	369.75500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		7,550.00000	6,670,000		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		7,450.00000	6,570,000		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		7,650.00000	6,770,000		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			160.39800	160.46700			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			162.70000	162.77100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			441.59600	438.81700			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			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.46000	5.44000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.36000	5.36000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.35000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.32000	5.34000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.33000	5.34000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.39000	5.40000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.57000	5.56000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.79000	5.79000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.07000	6.09000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.37000	6.39000			0.00	100	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.67000	6.68000			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			356.21000	356.58800			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			361.32300	361.70900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			7.01400	7.02000		4.00	0.00	0	13,649.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,520.00000	4,542,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,699.00000	4,721,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,341.00000	4,363,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,875.00000	1,842,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		90.00000	79,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		653.00000	615,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		578.00000	562,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		779.00000	765,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		478.00000	442,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,052.00000	2,060,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		78.00000	64,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.12000	7.12700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,822.00000	4,839,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		122.00000	114,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,976.00000	4,993,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		109.00000	102,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,669.00000	4,685,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		136.00000	127,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		489.00000	483,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,537.00000	2,506,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,183.00000	4,155,000	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		142.00000	138,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,143.00000	1,139,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,414.00000	1,385,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.21200	7.22000		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,759.00000	3,772,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		455.00000	442,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,887.00000	3,901,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		426.00000	414,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,632.00000	3,645,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		486.00000	473,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.29300	7.29900		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,143.00000	3,147,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,048.00000	1,034,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,246.00000	3,250,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,003.00000	989,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,041.00000	3,045,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,094.00000	1,080,000	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			8.65600	8.63200		12.00	1,910,121.28	16	26,046.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,937.00000	3,703,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		590.00000	578,000	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		4,287.00000	4,051,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		496.00000	483,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,599.00000	3,367,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		698.00000	689,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,294.00000	1,306,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,383.00000	2,172,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,387.00000	5,544,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		286.00000	220,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,426.00000	3,524,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		762.00000	637,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,429.00000	1,255,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,195.00000	2,243,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,646.00000	4,409,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		414.00000	399,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		8,186.00000	8,387,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		64.00000	43,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		181.00000	133,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		6,277.00000	6,452,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		436.00000	347,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		4,554.00000	4,687,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.74500	8.72000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,012.00000	4,829,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,501.00000	2,546,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,285.00000	5,099,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,334.00000	2,376,000	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		4,747.00000	4,567,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,679.00000	2,726,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		10,077.00000	10,244,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		722.00000	661,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,234.00000	20,453,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		52.00000	44,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		8,027.00000	8,169,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,185.00000	1,099,000	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		32,360.00000	32,132,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,134.00000	103,907,000	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			8.82800	8.80200		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,813.00000	5,646,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,062.00000	4,127,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,060.00000	5,890,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,873.00000	3,936,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,571.00000	5,407,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,259.00000	4,327,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.90800	8.88000		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,120.00000	4,972,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,269.00000	6,367,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,332.00000	5,181,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,037.00000	6,132,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,914.00000	4,770,000	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		6,510.00000	6,611,000	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			214.31658	214.31837			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,318.00000	2,317,000		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		2,268.00000	2,267,000		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		2,368.00000	2,367,000		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			242.17199	242.16045			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,660.00000	3,672,000		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		3,610.00000	3,622,000		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		3,710.00000	3,722,000		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			6.63600	6.64200		2.50	655,201.98	6	3,084.00

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		3,818.00000	3,835,000	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		3,955.00000	3,972,000	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		3,680.00000	3,698,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.71700	6.72300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,970.00000	3,984,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		12.00000	10,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,094.00000	4,109,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		9.00000	8,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,845.00000	3,860,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		13.00000	12,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.78200	6.79000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,545.00000	2,556,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		241.00000	232,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,642.00000	2,654,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		219.00000	212,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,447.00000	2,458,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		261.00000	253,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.83300	6.84000		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,932.00000	1,938,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		484.00000	475,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,011.00000	2,018,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		454.00000	446,000	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		1,854.00000	1,860,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		515.00000	505,000	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			178.04810	178.60319			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,103.00000	177,548,000		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		178,053.00000	177,498,000		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		178,153.00000	177,598,000		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			177.94071	178.50505			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,505.00000	941,000		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		1,455.00000	891,000		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		1,555.00000	991,000		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			7.83900	7.84000		6.50	1,340,392.95	13	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,103.00000	3,095,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		72.00000	60,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,313.00000	3,306,000	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		57.00000	46,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,896.00000	2,885,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		91.00000	75,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.95400	7.95600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,045.00000	4,037,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		558.00000	541,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,216.00000	4,208,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		514.00000	497,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,877.00000	3,868,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		605.00000	587,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.06100	8.06300		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,033.00000	4,025,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,130.00000	1,113,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,180.00000	4,172,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,070.00000	1,053,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,888.00000	3,880,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,193.00000	1,176,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.16200	8.16300		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,495.00000	3,484,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,119.00000	2,103,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,616.00000	3,605,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,037.00000	2,022,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,375.00000	3,364,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,201.00000	2,186,000	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			8.08700	8.07300		7.50	1,949,056.10	19	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,604.00000	3,520,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		80.00000	71,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,842.00000	3,759,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		64.00000	56,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,370.00000	3,284,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		101.00000	90,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.19500	8.18000		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,662.00000	4,583,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		551.00000	549,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,860.00000	4,781,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		505.00000	503,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,467.00000	4,389,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		600.00000	599,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.29800	8.28200		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,888.00000	3,820,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,593.00000	1,605,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,053.00000	3,984,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,517.00000	1,527,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,733.00000	3,665,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,680.00000	1,692,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.39700	8.37900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,389.00000	3,327,000	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		2,810.00000	2,834,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,520.00000	3,457,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,702.00000	2,726,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,260.00000	3,199,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,919.00000	2,945,000	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			6.31900	6.32500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,860.00000	2,872,000	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		2,958.00000	2,970,000	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		2,761.00000	2,773,000	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			6.38700	6.39400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,880.00000	2,892,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		12.00000	12,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,966.00000	2,978,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		11.00000	10,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,795.00000	2,806,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		15.00000	13,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.43800	6.44600		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		1,869.00000	1,876,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		207.00000	202,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,932.00000	1,939,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		192.00000	187,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,807.00000	1,814,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		223.00000	218,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.45900	6.46500		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,446.00000	1,449,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		381.00000	376,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,494.00000	1,496,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		362.00000	356,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,398.00000	1,401,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		401.00000	396,000	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			8.29500	8.29700		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,748.00000	2,728,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		241.00000	210,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,977.00000	2,960,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		198.00000	170,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,525.00000	2,502,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		290.00000	256,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,547.00000	2,506,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		278.00000	248,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		680.00000	640,000	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		1,512.00000	1,461,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,201.00000	1,161,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		903.00000	852,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,842.00000	5,827,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		12.00000	8,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,289.00000	3,257,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		145.00000	124,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,317.00000	2,274,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		338.00000	306,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,360.00000	1,321,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		782.00000	732,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.40000	8.40100		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,127.00000	4,110,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		921.00000	899,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,320.00000	4,303,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		853.00000	830,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,938.00000	3,920,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		994.00000	971,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.50000	8.50100		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,584.00000	3,567,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,272.00000	2,250,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,738.00000	3,721,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,165.00000	2,143,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,427.00000	3,411,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,377.00000	2,355,000	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			8.59700	8.59800		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,740.00000	3,726,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,959.00000	2,940,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,882.00000	3,868,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,847.00000	2,827,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,600.00000	3,587,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		3,075.00000	3,057,000	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			8.33200	8.32800		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,778.00000	2,725,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		289.00000	260,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,018.00000	2,967,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		240.00000	213,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,546.00000	2,490,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		347.00000	315,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,617.00000	2,602,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		310.00000	271,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,534.00000	1,501,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		761.00000	704,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,339.00000	1,276,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		908.00000	869,000	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		3,515.00000	3,469,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		162.00000	140,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.42700	8.42300		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,338.00000	4,297,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,036.00000	1,018,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,543.00000	4,502,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		962.00000	944,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,137.00000	4,096,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,115.00000	1,097,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.51700	8.51200		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,570.00000	4,531,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,833.00000	1,822,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,752.00000	4,714,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,740.00000	1,731,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,390.00000	4,352,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,928.00000	1,919,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.60200	8.59700		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,010.00000	3,977,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		3,161.00000	3,156,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,166.00000	4,133,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		3,041.00000	3,036,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,857.00000	3,824,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,284.00000	3,279,000	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			8.99600	8.95700		16.50	663,281.01	9	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		853.00000	693,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,476.00000	2,616,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		992.00000	818,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,218.00000	2,343,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		727.00000	582,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,751.00000	2,905,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.07200	9.03100		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,969.00000	2,777,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,205.00000	3,324,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,158.00000	2,959,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,014.00000	3,125,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,788.00000	2,602,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,408.00000	3,532,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14300	9.10100		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,649.00000	3,467,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,413.00000	4,545,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,829.00000	3,642,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,213.00000	4,340,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,474.00000	3,297,000	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		4,621.00000	4,758,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.21000	9.16600		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,197.00000	4,996,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,579.00000	4,703,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,388.00000	5,182,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,406.00000	4,525,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,010.00000	4,812,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,759.00000	4,886,000	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			132.70217	133.22787			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,228.00000	1,702,000		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		2,178.00000	1,652,000		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		2,278.00000	1,752,000		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			112.96298	112.96067			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		111,711.00000	111,713,000		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		111,661.00000	111,663,000		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		111,761.00000	111,763,000		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			113.24680	113.24521			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,745.00000	2,747,000		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		2,695.00000	2,697,000		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		2,795.00000	2,797,000		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			109.94763	110.04053			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,541.00000	107,448,000		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		107,491.00000	107,398,000		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		107,591.00000	107,498,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.05762	110.15256			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,653.00000	1,558,000		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		1,603.00000	1,508,000		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		1,703.00000	1,608,000		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			9.01000	8.98100			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		1,841.00000	2,068,000		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		1,437.00000	1,664,000		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		2,248.00000	2,474,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.09700	9.06600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		511.00000	750,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		124.00000	362,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		902.00000	1,141,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.17400	9.14200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		815.00000	572,000		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		1,188.00000	945,000		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		439.00000	196,000		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			9.24600	9.21400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		269.00000	30,000		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		641.00000	402,000		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		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		105.00000	345,000		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			16,487.95000	16,195.29000			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			1.30420	1.27450		27.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,817.00000	2,081,000	24.60	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		72.00000	39,000	24.60	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,395.00000	1,636,000	24.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		150.00000	94,000	24.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,275.00000	2,555,000	24.43	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		30.00000	13,000	24.43	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.32100	1.29110		25.52	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	19/03/2012	Foreign Exchange Future	1.20	Call		1,371.00000	1,567,000	24.22	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		460.00000	357,000	24.22	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,094.00000	1,257,000	24.62	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		683.00000	547,000	24.62	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,698.00000	1,926,000	23.82	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		287.00000	216,000	23.82	0.00	0	0.00
Total for Derivatives :									208,946,607.32	23,404	1,284,943.00

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		156,000,000,000.00		1,560,000	780,000.00
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	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			172,600,000,000.00	1,726,000	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	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
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
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		64,000,000,000.00		640,000	3,320,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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		9,500,000,000.00		95,000	900,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	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
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			160,500,000,000.00	1,605,000	10,654,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,400,000,000.00	3,004,000	8,922,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			98,000,000,000.00	980,000	490,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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
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
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		235,300,000,000.00		2,353,000	3,873,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		50,000,000,000.00		500,000	250,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			28,600,000,000.00	286,000	14,942,000.00
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			11,200,000,000.00	112,000	56,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		60,000,000.00	600,000	300,000.00	
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Yl	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			145,000,000,000.00	1,450,000	5,042,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	4,000,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	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
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			34,700,000,000.00	347,000	377,000.00
CBL08	On	02/11/2016	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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			22,600,000,000.00	226,000	266,000.00
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			30,000,000,000.00	300,000	150,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			74,000,000,000.00	740,000	370,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	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
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			128,500,000,000.00	1,285,000	3,591,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	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
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			1,000,000,000,000.00	10,000,000	29,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			723,600,000,000.00	7,236,000	79,081,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			267,410,000,000.00	2,674,100	176,286,600.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			25,000,000,000.00	250,000	12,250,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000		200,000,000,000.00	200,000,000,000.00	2,000,000	2,000,000.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ159L	On	30/01/2012	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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			378,392,525,000.00	40,907,300	303,352,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000,000.00	1,000,000	370,020,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			52,210,350,000.00	6,651,000	329,008,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			40,167,750,000.00	5,355,700	254,657,700.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			276,600,000,000.00	2,766,000	15,600,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	50,000,000.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000		3,360,000,000,000.00		33,600,000	16,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016			100.00000	100.00000			2,160,000,000,000.00	21,600,000	21,600,000.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

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			5,000,000,000,000.00	50,000,000	25,000,000.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	3,922,000.00

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			465,700,000,000.00	4,657,000	1,150,000.00
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	5,000,000.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			2,100,000,000,000.00	21,000,000	7,000,000.00
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	79.00
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		400,000,000,000.00	4,000,000	2,000,000.00	
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	1,735,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		414,600,000,000.00		4,146,000	28,177,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		141,100,000,000.00		1,411,000	17,620,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
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			7,200,000,000.00	72,000	82,000.00
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
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	10,000,000.00
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		3,000,000,000,000.00	30,000,000,000.00	30,000,000	15,000,000.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		53,300,000,000.00		533,000	536,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		403,400,000,000.00		4,034,000	31,763,000.00
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		2,950,000,000,000.00		29,500,000	14,750,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVA219	On	10/05/2012	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
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	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
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		100,000,000,000.00	1,000,000	74,800,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,961,000.00
MTN02	On	13/07/2014			100.00000	100.00000		622,600,000,000.00	6,226,000	5,988,000.00	
MTN03	On	13/07/2015			100.00000	100.00000		38,000,000,000.00	380,000	190,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			79,000,000,000.00	790,000	6,083,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		340,700,000,000.00		3,407,000	6,527,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		28,300,000,000.00		283,000	6,867,000.00
NBK4	On	28/10/2024			100.00000	100.00000		0.00		0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		0.00		0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		0.00		0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		0.00		0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000		0.00		0	0.00
NBK8A	On	24/03/2014			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
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		461,500,000,000.00		4,615,000	12,613,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			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
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		279,600,000,000.00	279,600,000,000.00	2,796,000	5,622,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		9,400,000,000.00	9,400,000,000.00	94,000	47,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		29,000,000,000.00		290,000	5,145,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		108,400,000,000.00		1,084,000	11,330,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		90,000,000,000.00		900,000	57,250,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		444,200,000,000.00		4,442,000	34,451,000.00
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	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
PR2C4I	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
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			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
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			6.98000	6.98500		165,088,811,556,000.00	23,651,692,200	13,099,026,546.00	
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			8.62500	8.60000		46,760,032,125,000.00	5,421,453,000	9,876,521,500.00	
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			0.36000	0.36000		52,800,476,400.00	146,667,990	3,203,578,330.00	
R197	On	07/12/2023	Spot Bond			2.45000	2.45000		525,272,027,700.00	214,396,746	531,592,082.00	
R201	On	21/12/2014	Spot Bond			6.61000	6.61500		753,705,250,000.00	114,025,000	2,107,322,000.00	
R202	On	07/12/2033	Spot Bond			2.56000	2.54000		739,622,778,880.00	288,915,148	2,290,439,674.00	
R203	On	15/09/2017	Spot Bond			7.80000	7.80000		30,918,048,720,000.00	3,963,852,400	6,631,075,000.00	
R204	On	21/12/2018	Spot Bond			8.05000	8.03500		19,004,485,080,000.00	2,360,805,600	4,538,071,731.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.30000	6.30500			28,024,869,600,000.00	4,448,392,000	5,472,401,000.00
R207	On	15/01/2020	Spot Bond			8.26000	8.26000			20,559,863,576,000.00	2,489,087,600	7,184,586,000.00
R208	On	31/03/2021	Spot Bond			8.30000	8.29500			34,046,473,010,000.00	4,101,984,700	6,985,423,000.00
R209	On	31/03/2036	Spot Bond			8.97000	8.93000			13,388,080,212,000.00	1,492,539,600	9,465,309,000.00
R210	On	31/03/2028	Spot Bond			2.56000	2.53000			54,483,494,400.00	21,282,615	603,502,205.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			35,002,110.00	24,477	753,008,159.00
R212	On	31/01/2022	Spot Bond			2.44000	2.43000			307,616,785,320.00	126,072,453	3,530,558,826.00
R213	On	28/02/2031	Spot Bond			8.98000	8.95000			11,389,693,200,000.00	1,268,340,000	1,354,440,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,040,120,000,000.00	1,698,480,000	3,436,509,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			24,500,000,000.00	245,000	17,841,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			136,700,000,000.00	1,367,000	3,916,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			16,700,000,000.00	167,000	3,898,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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	10,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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			205,000,000,000.00	2,050,000	1,025,000.00
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			39,400,000,000.00	394,000	499,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			263,700,000,000.00	2,637,000	3,867,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
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			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN866	On	04/01/2012			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			5,000,000,000.00	50,000	50,000.00
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			0.00	0	0.00
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	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			37,900,000,000.00	379,000	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			1,132,300,000,000.00	11,323,000	1,024,403,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,371,240,000,000.00	53,712,400	415,154,600.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			150,000,000,000.00	1,500,000	118,750,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			110,000,000,000.00	1,100,000	147,550,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			688,000,000,000.00	6,880,000	26,100,000.00
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		100,000,000.00	1,000,000	35,000,000.00	
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			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			22,900,000,000.00	229,000	51,442,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	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
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							428,413,633,518,810.00	52,314,714,029	87,553,528,112.00
Grand Total:							428,413,842,465,417.00	52,314,737,433	87,554,813,055.00