



Daily MTM Report

Daily summary for: 06/10/2011

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			8.07440	8.10690		27.56	202,643,216.80	25,097	305,184.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		835.00000	810,000	23.70	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		78.00000	86,000	23.70	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		797.00000	773,000	23.92	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		90.00000	99,000	23.92	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		874.00000	848,000	23.47	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		67.00000	74,000	23.47	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		14.00000	15,000	23.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,371.00000	1,339,000	23.48	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		336.00000	357,000	27.25	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		443.00000	431,000	27.25	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		30.00000	32,000	23.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,137.00000	1,106,000	23.37	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		59.00000	63,000	23.25	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		916.00000	887,000	23.25	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,960.00000	1,927,000	25.89	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	6.15	Put		3.00000	3,000	25.89	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		117.00000	128,000	24.37	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		724.00000	702,000	24.37	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,662.00000	1,629,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		5.00000	5,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,712.00000	1,679,000	24.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		5.00000	5,000	24.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,860.00000	1,828,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		3.00000	4,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		422.00000	411,000	27.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		365.00000	387,000	27.56	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,159.00000	2,126,000	27.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	2,000	27.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		760.00000	737,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		103.00000	113,000	24.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,419.00000	1,387,000	23.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		12.00000	13,000	23.51	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,323.00000	1,291,000	23.46	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		16.00000	17,000	23.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		489.00000	475,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		282.00000	301,000	26.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		594.00000	577,000	25.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		187.00000	203,000	25.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,276.00000	1,244,000	23.44	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		19.00000	20,000	23.44	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	6.30	Call		1,811.00000	1,778,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		4.00000	4,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,761.00000	1,728,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		4.00000	4,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,109.00000	2,076,000	27.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	27.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		539.00000	524,000	25.99	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		232.00000	250,000	25.99	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		656.00000	636,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		149.00000	162,000	24.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,515.00000	1,483,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	9,000	23.55	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,258.00000	2,226,000	28.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	2,000	28.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		513.00000	499,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		256.00000	275,000	26.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		52.00000	56,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		959.00000	930,000	23.27	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,564.00000	1,531,000	23.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		7.00000	7,000	23.58	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		316.00000	307,000	29.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		559.00000	583,000	29.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		365.00000	355,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		458.00000	481,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,009.00000	1,977,000	26.27	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		2.00000	3,000	26.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,002.00000	973,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		45.00000	49,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,229.00000	1,198,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		22.00000	24,000	23.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,047.00000	1,017,000	23.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		40.00000	43,000	23.32	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,467.00000	1,435,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	11,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,910.00000	1,877,000	25.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		3.00000	3,000	25.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		331.00000	323,000	28.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		524.00000	549,000	28.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,613.00000	1,580,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		6.00000	6,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,183.00000	1,152,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		26.00000	28,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		624.00000	605,000	25.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		167.00000	181,000	25.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		301.00000	293,000	29.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		594.00000	619,000	29.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		348.00000	338,000	28.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		491.00000	514,000	28.70	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		566.00000	550,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		209.00000	226,000	25.67	343,520.00	1,520	760.00

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		1,091.00000	1,061,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		34.00000	37,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		403.00000	392,000	27.85	439,040.00	1,120	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		396.00000	418,000	27.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,059.00000	2,027,000	26.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	3,000	26.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		465.00000	453,000	26.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		308.00000	329,000	26.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		690.00000	669,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		133.00000	145,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		383.00000	373,000	28.13	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		426.00000	449,000	28.13	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		218.00000	213,000	31.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		861.00000	889,000	31.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		901.00000	929,000	31.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		208.00000	203,000	31.83	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		38.00000	35,000	40.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,881.00000	2,911,000	40.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,806.00000	3,837,000	40.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		13.00000	11,000	40.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		781.00000	809,000	30.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		238.00000	233,000	30.97	0.00	0	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.16750	8.19950		26.37	8,396,190.00	1,028	46,113.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,257.00000	1,230,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		94.00000	99,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,216.00000	1,189,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		103.00000	108,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,298.00000	1,271,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		85.00000	90,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,286.00000	1,259,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		87.00000	92,000	22.49	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,165.00000	1,139,000	22.55	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		116.00000	122,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,087.00000	1,062,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		138.00000	145,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,457.00000	1,428,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		58.00000	61,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,125.00000	1,100,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		126.00000	133,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,501.00000	1,472,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		52.00000	55,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		880.00000	862,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		231.00000	245,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		673.00000	662,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		424.00000	445,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		975.00000	955,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		176.00000	188,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		540.00000	531,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		641.00000	664,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,546.00000	1,516,000	22.38	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	6.70	Put		47.00000	49,000	22.38	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		523.00000	515,000	27.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		674.00000	698,000	27.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,414.00000	1,385,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		65.00000	68,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		652.00000	642,000	25.58	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		453.00000	475,000	25.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,205.00000	1,178,000	22.53	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		106.00000	111,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,591.00000	1,561,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		42.00000	44,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		942.00000	923,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		193.00000	206,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		576.00000	566,000	26.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		577.00000	599,000	26.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		718.00000	706,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		369.00000	389,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,245.00000	1,218,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		96.00000	101,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,636.00000	1,606,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		37.00000	39,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		741.00000	729,000	24.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		342.00000	362,000	24.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		632.00000	622,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		483.00000	505,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		695.00000	683,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		396.00000	416,000	25.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		594.00000	585,000	26.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		545.00000	568,000	26.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,011.00000	988,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		162.00000	171,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,049.00000	1,024,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		150.00000	157,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,371.00000	1,343,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		72.00000	76,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		794.00000	779,000	24.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		295.00000	312,000	24.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		612.00000	603,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		513.00000	536,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		911.00000	892,000	23.24	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		212.00000	225,000	23.24	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,824.00000	1,793,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		25.00000	26,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,065.00000	2,033,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		16.00000	16,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		851.00000	834,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		252.00000	267,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		557.00000	549,000	26.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		608.00000	632,000	26.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,017.00000	1,985,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		18.00000	18,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,328.00000	1,300,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		79.00000	83,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		767.00000	753,000	24.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		318.00000	336,000	24.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		506.00000	499,000	27.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		707.00000	732,000	27.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,777.00000	1,745,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		28.00000	28,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		822.00000	806,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		273.00000	289,000	23.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,682.00000	1,652,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		33.00000	35,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,729.00000	1,698,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		30.00000	31,000	22.30	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,872.00000	1,840,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		23.00000	23,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,114.00000	2,082,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	15,000	23.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		490.00000	483,000	27.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		741.00000	766,000	27.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		475.00000	469,000	27.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		776.00000	802,000	27.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		396.00000	391,000	29.04	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		997.00000	1,024,000	29.04	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			8.25330	8.28480		25.83	10,184,572.20	1,234	22,893.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,225.00000	1,206,000	22.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		190.00000	203,000	22.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,189.00000	1,171,000	22.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		204.00000	218,000	22.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,261.00000	1,241,000	21.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		176.00000	188,000	21.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.33800	8.36980		25.68	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,394.00000	1,373,000	21.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		224.00000	235,000	21.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,360.00000	1,339,000	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		240.00000	251,000	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,429.00000	1,407,000	21.55	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		209.00000	219,000	21.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		257.00000	269,000	21.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,327.00000	1,307,000	21.85	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,344.00000	1,371,000	27.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		614.00000	609,000	27.86	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,004.00000	994,000	23.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		534.00000	556,000	23.95	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		751.00000	743,000	26.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		981.00000	1,005,000	26.41	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,421.00000	1,448,000	28.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		591.00000	586,000	28.15	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.43570	8.46810		25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,248.00000	1,233,000	23.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		480.00000	497,000	23.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,225.00000	1,211,000	23.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		507.00000	525,000	23.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,272.00000	1,256,000	22.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		454.00000	470,000	22.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		652.00000	674,000	24.51	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,120.00000	1,110,000	24.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,388.00000	1,413,000	27.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		756.00000	749,000	27.55	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.54640	8.57860		26.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,299.00000	1,288,000	24.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		670.00000	692,000	24.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,280.00000	1,270,000	24.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		701.00000	724,000	24.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,319.00000	1,307,000	24.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		640.00000	661,000	24.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,425.00000	1,450,000	27.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		904.00000	896,000	27.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,243.00000	1,235,000	25.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		764.00000	789,000	25.00	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.50540	9.53350		27.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,218.00000	2,208,000	26.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,185.00000	1,203,000	26.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,202.00000	2,192,000	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,219.00000	1,237,000	26.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,234.00000	2,224,000	25.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,151.00000	1,169,000	25.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		865.00000	879,000	24.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,398.00000	2,384,000	24.54	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.32070	10.34880		28.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,753.00000	2,741,000	27.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,604.00000	1,620,000	27.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,735.00000	2,724,000	27.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,636.00000	1,653,000	27.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,771.00000	2,759,000	27.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,572.00000	1,588,000	27.06	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.07440	8.10690		27.56	306,827.20	38	583.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			113,677.00000	110,621,000	23.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			2,987.00000	3,181,000	23.37	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			109,137.00000	106,117,000	23.34	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			3,447.00000	3,677,000	23.34	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			118,268.00000	115,181,000	23.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			2,578.00000	2,741,000	23.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.16750	8.19950		26.37	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			88,030.00000	86,247,000	23.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			23,080.00000	24,497,000	23.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			85,066.00000	83,361,000	23.65	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			25,116.00000	26,611,000	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		91,091.00000	89,230,000	23.24		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		21,141.00000	22,480,000	23.24		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future			12.41150	12.48820			24.44	41,466,821.50	3,341	15,637.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Call		1,022.00000	948,000	21.93		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.65	Put		184.00000	187,000	21.93		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Call		988.00000	915,000	22.04		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.70	Put		200.00000	204,000	22.04		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Call		1,057.00000	983,000	21.81		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.60	Put		169.00000	172,000	21.81		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Call		697.00000	636,000	23.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	12.20	Put		409.00000	425,000	23.71		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Call		1,285.00000	1,208,000	21.12		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.30	Put		97.00000	97,000	21.12		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Call		858.00000	791,000	22.63		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.90	Put		270.00000	280,000	22.63		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Call		954.00000	882,000	22.15		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	11.75	Put		216.00000	221,000	22.15		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Call		2,018.00000	1,939,000	23.25		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.50	Put		30.00000	28,000	23.25		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Call		1,829.00000	1,748,000	22.49		0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future	10.70	Put		41.00000	37,000	22.49		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future			12.54610	12.62280			24.83	5,056,078.30	403	6,997.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Call		1,418.00000	1,390,000	22.15		0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future	11.45	Put		245.00000	294,000	22.15		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,384.00000	1,358,000	22.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		261.00000	312,000	22.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,452.00000	1,423,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		229.00000	277,000	22.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,351.00000	1,326,000	22.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		278.00000	330,000	22.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,136.00000	1,121,000	23.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		413.00000	475,000	23.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,773.00000	1,713,000	21.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		150.00000	167,000	21.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,194.00000	1,177,000	22.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		371.00000	431,000	22.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		938.00000	933,000	24.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		615.00000	687,000	24.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,487.00000	1,457,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		214.00000	261,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,858.00000	1,791,000	21.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		135.00000	145,000	21.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,255.00000	1,235,000	22.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		332.00000	389,000	22.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,689.00000	1,637,000	21.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		166.00000	191,000	21.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.67050	12.74750		24.26	2,648,134.50	209	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,421.00000	1,383,000	22.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		524.00000	563,000	22.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,394.00000	1,356,000	22.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		547.00000	586,000	22.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,449.00000	1,409,000	22.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		502.00000	539,000	22.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10540		27.17	63,450.80	602	5,292.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,544.00000	2,544,000	26.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		4.00000	4,000	26.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,580.00000	1,581,000	25.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		40.00000	41,000	25.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,541.00000	3,541,000	32.57	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	32.57	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10680	0.10680		25.92	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,794.00000	1,795,000	23.86	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		114.00000	115,000	23.86	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,105.00000	1,108,000	25.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		425.00000	428,000	25.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,698.00000	2,698,000	23.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		18.00000	18,000	23.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.81540	10.78260		23.88	3,482,558.80	322	27,717.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,067.00000	1,088,000	20.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		84.00000	73,000	20.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,028.00000	1,047,000	20.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		95.00000	82,000	20.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,108.00000	1,129,000	20.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		75.00000	64,000	20.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		915.00000	931,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		132.00000	116,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,283.00000	1,308,000	21.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		50.00000	43,000	21.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,515.00000	1,543,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		32.00000	28,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,421.00000	1,448,000	21.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		38.00000	33,000	21.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		216.00000	210,000	27.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,183.00000	1,145,000	27.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		951.00000	969,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		118.00000	104,000	21.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		243.00000	238,000	26.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,060.00000	1,023,000	26.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,329.00000	1,355,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		46.00000	40,000	21.25	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		397.00000	396,000	24.64	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		614.00000	581,000	24.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		744.00000	756,000	21.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		211.00000	191,000	21.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		233.00000	228,000	27.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,100.00000	1,063,000	27.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		685.00000	695,000	22.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		252.00000	230,000	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		879.00000	894,000	21.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		146.00000	129,000	21.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,238.00000	1,262,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		55.00000	47,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		336.00000	333,000	25.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		753.00000	718,000	25.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		809.00000	823,000	21.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		176.00000	158,000	21.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		844.00000	858,000	21.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		161.00000	143,000	21.49	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		231.00000	210,000	22.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		714.00000	725,000	22.02	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		414.00000	413,000	24.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		581.00000	548,000	24.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,309.00000	1,272,000	28.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		192.00000	187,000	28.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.94060	10.90860		23.10	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,085.00000	1,101,000	20.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		276.00000	260,000	20.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,054.00000	1,069,000	20.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		295.00000	278,000	20.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,118.00000	1,134,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		259.00000	243,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,921.00000	1,947,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		62.00000	56,000	20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		993.00000	1,006,000	21.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		334.00000	315,000	21.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,290.00000	1,311,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		181.00000	170,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,966.00000	1,993,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		57.00000	52,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,219.00000	1,236,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		210.00000	195,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		812.00000	819,000	21.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		503.00000	478,000	21.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		747.00000	753,000	22.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		588.00000	562,000	22.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		963.00000	976,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		354.00000	335,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		614.00000	618,000	23.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		805.00000	777,000	23.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		494.00000	495,000	24.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,085.00000	1,054,000	24.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		687.00000	692,000	22.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		678.00000	651,000	22.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		433.00000	433,000	25.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,274.00000	1,242,000	25.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		668.00000	673,000	23.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		709.00000	682,000	23.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,489.00000	1,512,000	20.58	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	9.55	Put		130.00000	121,000	20.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		550.00000	552,000	24.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		941.00000	911,000	24.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.05600	11.02630		22.46	0.00	0	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,105.00000	1,113,000	20.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		479.00000	457,000	20.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,079.00000	1,086,000	20.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		503.00000	480,000	20.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,131.00000	1,140,000	20.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		455.00000	434,000	20.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.16870	11.14330		22.38	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,159.00000	1,132,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		741.00000	689,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,133.00000	1,105,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		765.00000	712,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,185.00000	1,159,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		717.00000	666,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			398.75100	398.99600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			404.47300	404.72300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			365.47700	365.60200			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			370.72200	370.84900			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.01100	8.04160		29.13	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,342.00000	1,312,000	30.06	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	6.70	Put		0.00000	1,000	30.06	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,293.00000	1,262,000	29.47	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		1.00000	1,000	29.47	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,392.00000	1,361,000	30.65	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	30.65	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		2.00000	2,000	26.52	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,044.00000	1,013,000	26.52	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		13.00000	14,000	24.91	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		655.00000	625,000	24.91	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		764.00000	787,000	36.62	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		56.00000	48,000	36.62	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		545.00000	566,000	34.04	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		87.00000	77,000	34.04	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		994.00000	1,019,000	38.87	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		36.00000	30,000	38.87	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.00640	8.03630		29.83	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		352.00000	328,000	27.56	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		66.00000	72,000	27.56	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		319.00000	295,000	28.02	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		83.00000	89,000	28.02	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		388.00000	363,000	27.11	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		52.00000	57,000	27.11	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.75560	7.71440		22.57	1,551,120.00	200	10,559.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,090.00000	1,133,000	24.00	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	6.65	Put		26.00000	27,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,045.00000	1,087,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		31.00000	31,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,136.00000	1,179,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		22.00000	23,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		422.00000	459,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		208.00000	203,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		550.00000	590,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		136.00000	134,000	23.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.77330	7.73240		21.87	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		716.00000	745,000	21.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		234.00000	222,000	21.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		684.00000	712,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		252.00000	239,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		749.00000	779,000	21.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		217.00000	206,000	21.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		624.00000	650,000	21.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		292.00000	277,000	21.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		927.00000	960,000	21.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		145.00000	137,000	21.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		446.00000	467,000	21.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		464.00000	444,000	21.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		595.00000	621,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		313.00000	298,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		890.00000	922,000	21.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		158.00000	149,000	21.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,565.00000	1,604,000	22.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		33.00000	31,000	22.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.79380	7.75410		21.61	85,731.80	11	6,142.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		606.00000	628,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		502.00000	484,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		583.00000	604,000	21.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		529.00000	510,000	21.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		630.00000	652,000	21.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		476.00000	458,000	21.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.76130	8.72070		13.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,745.00000	1,777,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		324.00000	316,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,707.00000	1,739,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		336.00000	328,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,783.00000	1,815,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		312.00000	304,000	13.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.71900	7.72020		20.41	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		562.00000	562,000	19.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		92.00000	93,000	19.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		525.00000	525,000	19.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		105.00000	106,000	19.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		600.00000	600,000	19.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		80.00000	81,000	19.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		315.00000	316,000	20.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		245.00000	247,000	20.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		945.00000	944,000	20.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		25.00000	25,000	20.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		340.00000	341,000	20.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		220.00000	222,000	20.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		899.00000	898,000	20.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		29.00000	29,000	20.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		457.00000	458,000	19.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		137.00000	139,000	19.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		853.00000	852,000	19.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		33.00000	33,000	19.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		426.00000	427,000	19.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		156.00000	158,000	19.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.79830	7.79980		19.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		524.00000	526,000	18.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		274.00000	278,000	18.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		498.00000	500,000	19.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		298.00000	302,000	19.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		551.00000	553,000	18.79	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		251.00000	255,000	18.79	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06790	0.07000			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.09180	0.09430			0.00	0	18,519.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.13500	0.13660			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.46470	0.47360			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.14970	0.14180			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15340	0.15390			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.78540	8.79950		27.10	17,570.80	2	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		673.00000	668,000	24.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		174.00000	183,000	24.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		641.00000	637,000	24.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		192.00000	202,000	24.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		705.00000	700,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		156.00000	165,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		558.00000	555,000	25.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		259.00000	270,000	25.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		774.00000	768,000	24.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		125.00000	133,000	24.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		965.00000	957,000	23.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		66.00000	72,000	23.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		532.00000	530,000	25.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		283.00000	295,000	25.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		384.00000	383,000	27.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		485.00000	498,000	27.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		243.00000	244,000	30.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		844.00000	859,000	30.10	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	9.15	Call		304.00000	305,000	28.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		655.00000	670,000	28.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		584.00000	581,000	25.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		235.00000	246,000	25.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		886.00000	878,000	23.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		87.00000	93,000	23.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,097.00000	1,087,000	23.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		48.00000	52,000	23.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		421.00000	420,000	27.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		422.00000	435,000	27.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,188.00000	1,177,000	23.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		39.00000	42,000	23.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		463.00000	461,000	26.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		364.00000	376,000	26.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		366.00000	366,000	27.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		517.00000	531,000	27.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		508.00000	506,000	26.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		309.00000	321,000	26.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		233.00000	233,000	30.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		884.00000	898,000	30.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		291.00000	291,000	29.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		692.00000	706,000	29.10	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.90820	8.92240		26.03	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		754.00000	748,000	24.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		432.00000	440,000	24.78	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	19/03/2012	Foreign Exchange Future		8.65	Call		731.00000	726,000	24.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		459.00000	468,000	24.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		777.00000	771,000	24.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		405.00000	413,000	24.57	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				366.76700	366.81100			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		98,110.00000	97,670,000		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		98,010.00000	97,570,000		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		98,210.00000	97,770,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				372.03000	372.07600			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		30,760.00000	30,300,000		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		30,660.00000	30,200,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Call		30,860.00000	30,400,000		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			160.09100	160.36900			0.00	0	85.00
IGOV	On	02/02/2012	Index Future			162.38900	162.67100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.88000	440.88000			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			5.56000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.48000	5.47000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.36000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.33000	5.32000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.26000	5.26000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.24000	5.24000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.25000	5.26000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.34000	5.38000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.51000	5.57000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.77000	5.83000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.06000	6.13000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.36000	6.42000			0.00	0	500.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			358.24300	358.78600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			363.38400	363.93500			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.82400	6.84600		4.00	1,863,909.00	15	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,176.00000	5,259,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,355.00000	5,438,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,997.00000	5,080,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,297.00000	1,225,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		169.00000	180,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		325.00000	289,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		907.00000	954,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,174.00000	1,229,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		216.00000	188,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,651.00000	2,730,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		20.00000	16,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.91400	6.93800		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,437.00000	5,517,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		71.00000	66,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,596.00000	5,676,000	4.66	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	8.55	Put		63.00000	58,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,279.00000	5,358,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		80.00000	74,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		664.00000	688,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,046.00000	1,985,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,584.00000	3,508,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		209.00000	218,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,459.00000	1,501,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,064.00000	1,021,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.98700	7.01300		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,307.00000	4,377,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		325.00000	309,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,442.00000	4,513,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		302.00000	288,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,173.00000	4,242,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		348.00000	332,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.04700	7.07400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,608.00000	3,665,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		830.00000	805,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,718.00000	3,776,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		792.00000	768,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,499.00000	3,556,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		869.00000	844,000	4.31	0.00	0	0.00
R157	On	15/09/2015	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
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			8.53500	8.54600		12.00	120,511.78	1	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,496.00000	4,567,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		346.00000	313,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,875.00000	4,950,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		281.00000	252,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,126.00000	4,192,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		422.00000	385,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		878.00000	821,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,770.00000	2,816,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,623.00000	4,518,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		325.00000	324,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,751.00000	2,656,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		890.00000	898,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,674.00000	1,698,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,636.00000	1,557,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,262.00000	5,341,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		226.00000	202,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		7,385.00000	7,280,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		67.00000	65,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		201.00000	199,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,494.00000	5,388,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		502.00000	503,000	12.08	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	8.20	Put		3,816.00000	3,714,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.62000	8.63100		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,466.00000	5,519,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,140.00000	2,092,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,755.00000	5,810,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,989.00000	1,943,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,184.00000	5,235,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,301.00000	2,250,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,355.00000	9,263,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		815.00000	824,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,426.00000	19,325,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		59.00000	60,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,358.00000	7,272,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,331.00000	1,346,000	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		33,175.00000	33,276,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,949.00000	105,051,000	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			8.69900	8.71100		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,240.00000	6,294,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,671.00000	3,617,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,498.00000	6,554,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,494.00000	3,441,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,986.00000	6,039,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,856.00000	3,800,000	13.60	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			8.77400	8.78600		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,492.00000	5,538,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,812.00000	5,751,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,714.00000	5,761,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,590.00000	5,530,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,275.00000	5,320,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,042.00000	5,980,000	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			214.42848	214.21661			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,217.00000	2,428,000		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		2,167.00000	2,378,000		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		2,267.00000	2,478,000		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			241.78209	241.99390			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,494.00000	3,282,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.55	Call		3,444.00000	3,232,000		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		3,544.00000	3,332,000		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			6.43700	6.45800		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,349.00000	4,409,000	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		4,486.00000	4,547,000	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		4,211.00000	4,272,000	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			6.49800	6.52100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,501.00000	4,561,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		5.00000	3,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,626.00000	4,687,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	3,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,375.00000	4,436,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	5,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.54000	6.56600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,004.00000	3,059,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		153.00000	144,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,108.00000	3,164,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		138.00000	131,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		2,900.00000	2,955,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		167.00000	158,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.56400	6.59200		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,336.00000	2,384,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		337.00000	323,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,423.00000	2,471,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		316.00000	301,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,251.00000	2,298,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		361.00000	346,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.25113	178.36535			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,865.00000	176,751,000		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		177,815.00000	176,701,000		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		177,915.00000	176,801,000		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			177.13160	178.26228			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,262.00000	132,000		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		1,212.00000	82,000		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		1,312.00000	182,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	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			7.69000	7.68600		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,775.00000	3,755,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		21.00000	20,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,995.00000	3,975,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		16.00000	15,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,557.00000	3,536,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		29.00000	26,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.79800	7.79400		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,614.00000	4,594,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		397.00000	395,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,795.00000	4,775,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		363.00000	361,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,435.00000	4,416,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		433.00000	432,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.89500	7.89100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,549.00000	4,532,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		903.00000	903,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,706.00000	4,688,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		852.00000	852,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,395.00000	4,378,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		956.00000	957,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.98700	7.98200		7.00	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	02/08/2012	Bond Future	8.50	Call		3,932.00000	3,914,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,807.00000	1,809,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,062.00000	4,044,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,734.00000	1,737,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,804.00000	3,787,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,881.00000	1,885,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.96000	7.95100		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,204.00000	4,155,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		28.00000	27,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,451.00000	4,402,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		21.00000	20,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,959.00000	3,909,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		38.00000	36,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.06200	8.05200		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,183.00000	5,134,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		410.00000	413,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,390.00000	5,341,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		373.00000	376,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,978.00000	4,929,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		449.00000	452,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.15800	8.14800		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,309.00000	4,269,000	8.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		1,345.00000	1,355,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,483.00000	4,442,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,277.00000	1,286,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,144.00000	4,105,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,422.00000	1,433,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.25000	8.23900		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,744.00000	3,708,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,489.00000	2,506,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,884.00000	3,847,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,391.00000	2,407,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,607.00000	3,572,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,591.00000	2,609,000	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			6.12400	6.15100		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,216.00000	3,272,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	1,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,315.00000	3,370,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,117.00000	3,173,000	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			6.16500	6.19500		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	02/02/2012	Bond Future	8.00	Call		3,236.00000	3,290,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		6.00000	5,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,323.00000	3,377,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		5.00000	4,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,149.00000	3,203,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		6.00000	5,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.18100	6.21600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,170.00000	2,217,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		141.00000	132,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,237.00000	2,285,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		130.00000	122,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,104.00000	2,151,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		153.00000	144,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.15600	6.19600		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,712.00000	1,753,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		279.00000	265,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,763.00000	1,805,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		263.00000	250,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,660.00000	1,701,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		294.00000	281,000	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			8.18900	8.18000		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,280.00000	3,227,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		111.00000	109,000	9.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Call		3,528.00000	3,475,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		88.00000	86,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,037.00000	2,983,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		141.00000	138,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,974.00000	1,999,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		367.00000	341,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		884.00000	843,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,055.00000	1,065,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,523.00000	1,474,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		564.00000	566,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,182.00000	5,231,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		14.00000	12,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,673.00000	2,707,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		191.00000	174,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,765.00000	1,786,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		447.00000	417,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,713.00000	1,662,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		474.00000	474,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.28800	8.27900		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,598.00000	4,553,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		722.00000	726,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,802.00000	4,756,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		664.00000	668,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,398.00000	4,353,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		784.00000	789,000	9.99	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	03/05/2012	Bond Future			8.38400	8.37400		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,962.00000	3,922,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,972.00000	1,985,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,125.00000	4,085,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,874.00000	1,888,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,796.00000	3,757,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,067.00000	2,082,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.47600	8.46600		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,104.00000	4,068,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,639.00000	2,655,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,254.00000	4,217,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,534.00000	2,549,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,956.00000	3,921,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,747.00000	2,764,000	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			8.22600	8.21200		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,328.00000	3,244,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		139.00000	139,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,589.00000	3,504,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		110.00000	110,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,072.00000	2,989,000	10.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Put		173.00000	175,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,018.00000	2,067,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		411.00000	375,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,061.00000	1,087,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		988.00000	929,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,692.00000	1,619,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		561.00000	573,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,121.00000	4,036,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		68.00000	68,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.31700	8.30200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,832.00000	4,757,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		817.00000	831,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,049.00000	4,972,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		755.00000	767,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,619.00000	4,545,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		884.00000	899,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.40200	8.38700		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,023.00000	4,957,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,567.00000	1,588,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,215.00000	5,148,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,484.00000	1,504,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,834.00000	4,768,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,653.00000	1,674,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.48300	8.46700		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,400.00000	4,341,000	10.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		2,821.00000	2,852,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,564.00000	4,504,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,710.00000	2,740,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,237.00000	4,180,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,934.00000	2,968,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93200	8.90200		16.50	0.00	0	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		897.00000	790,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,094.00000	2,220,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,050.00000	932,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,850.00000	1,965,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		760.00000	663,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,358.00000	2,494,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00500	8.97500		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,129.00000	2,996,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,938.00000	3,034,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,326.00000	3,188,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,754.00000	2,846,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,939.00000	2,811,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,131.00000	3,233,000	17.56	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			9.07400	9.04300		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,823.00000	3,694,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,150.00000	4,255,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,010.00000	3,877,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,957.00000	4,058,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,642.00000	3,517,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,352.00000	4,461,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.14000	9.10800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,399.00000	5,257,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,349.00000	4,446,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,595.00000	5,450,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,181.00000	4,275,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,206.00000	5,067,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,523.00000	4,623,000	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			132.02983	132.72873			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,729.00000	1,030,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.05	Call		1,679.00000	980,000		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		1,779.00000	1,080,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.14189	112.97169			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,722.00000	111,892,000		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		111,672.00000	111,842,000		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		111,772.00000	111,942,000		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			113.42791	113.25541			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,755.00000	2,928,000		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		2,705.00000	2,878,000		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		2,805.00000	2,978,000		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			109.72857	109.72334			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,223.00000	107,229,000		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		107,173.00000	107,179,000		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	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		107,273.00000	107,279,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.83503	109.82987			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,330.00000	1,335,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,280.00000	1,285,000		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		1,380.00000	1,385,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.98500	8.92600			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		1,408.00000	1,872,000		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		1,004.00000	1,469,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,815.00000	2,279,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07100	9.01000			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		78.00000	550,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		310.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	162,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Put		468.00000	941,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.14700	9.08400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,258.00000	777,000		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		1,631.00000	1,150,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		882.00000	401,000		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			9.22000	9.15400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		721.00000	224,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,093.00000	596,000		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		347.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	150,000		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			16,060.81000	16,074.15000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.26670	1.27190		27.55	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,790.00000	1,743,000	25.89	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	19/12/2011	Foreign Exchange Future	1.10	Put		71.00000	76,000	25.89	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,368.00000	1,326,000	25.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		149.00000	159,000	25.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,249.00000	2,198,000	25.98	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		30.00000	31,000	25.98	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.28310	1.28820		26.76	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,349.00000	1,319,000	25.24	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		467.00000	488,000	25.24	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,077.00000	1,056,000	25.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		695.00000	725,000	25.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,671.00000	1,635,000	24.53	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		289.00000	304,000	24.53	0.00	0	0.00
Total for Derivatives :									278,669,253.48	35,143	1,301,101.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				0.00	0	651,500.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	1,222,200.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	12,400,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	13,600,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	50,000.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,000,000,000.00	10,000	10,287,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	7,933,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			214,900,000,000.00	2,149,000	2,149,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 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
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,907,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	16,551,900.00
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			600,000,000.00	6,000	6,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	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
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
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	4,688,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BMWF0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	123,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	47,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	117,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			1,700,000,000.00	17,000	3,254,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			59,000,000,000,000.00	590,000,000	590,000,000.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	76,755,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	125,484,100.00
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			0.00	0	12,027,256.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,026,500.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,919,500,000,000.00	139,195,000	137,374,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			164,206,000,000.00	17,752,000	302,233,300.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			110,000,000,000.00	11,000,000	381,388,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			368,950,000.00	47,000	177,047,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			563,085,000,000.00	75,078,000	253,524,700.00
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	3,000,000.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
FRB05	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
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,961,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	1,626,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	8.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
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
GRT02	On	13/05/2016			100.00000	100.00000		500,000,000,000.00		5,000,000	2,890,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			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
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
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	27,033,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	99,505,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	37,139,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,378,400.00
IBL12	On	12/03/2013	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
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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
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			500,000,000.00	5,000	77,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,200,000,000.00		12,000,000	6,000,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			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
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
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		1,100,000,000.00		11,000	10,373,000.00
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		1,400,000,000.00		14,000	30,243,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
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
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	22,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000		29,700,000,000,000.00		297,000,000	286,000,000.00
IVA204	On	26/01/2012			100.00000	100.00000		9,800,000,000,000.00		98,000,000	98,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	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
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF022	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000		374,800,000,000,000.00	3,748,000,000	1,500,000,000.00	
MBF027	On	07/10/2014			100.00000	100.00000		252,400,000,000,000.00	2,524,000,000	1,000,000,000.00	
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP101	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MEFSA	On	05/10/2014			100.00000	100.00000				0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000				0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000				0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000				0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000				0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000				0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000				0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000				0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000				0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000				0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000				0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			1,000,000,000.00	10,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,300,000,000.00	23,000	3,767,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			1,300,000,000.00	13,000	5,925,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	7,000,000.00
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			0.00	0	10,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,200,000,000.00	12,000	6,398,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			600,000,000.00	6,000	6,934,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,100,000,000.00		21,000	10,966,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			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
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
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,555,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BiOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	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			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			1,400,000,000.00	14,000	11,014,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	7,047,800.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,300,000,000.00	23,000	33,368,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.80000	6.82000		114,442,015,256,800.00	16,829,708,126	13,109,586,126.00	
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			8.51000	8.52000		49,005,235,769,940.00	5,758,547,094	9,620,575,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.32000	0.39000		179,151,936,000.00	559,849,800	1,238,500,000.00	
R197	On	07/12/2023	Spot Bond			2.47000	2.46000		93,860,000,000.00	38,000,000	305,511,540.00	
R201	On	21/12/2014	Spot Bond			6.42000	6.44000		699,232,322,640.00	108,914,692	2,052,969,000.00	
R202	On	07/12/2033	Spot Bond			2.59000	2.55000		82,751,499,740.00	31,950,386	1,671,034,614.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.66000	7.65500			34,545,059,918,700.00	4,509,798,945	7,296,195,945.00
R204	On	21/12/2018	Spot Bond			7.93000	7.92000			15,681,740,530,820.00	1,977,520,874	5,208,015,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.11500	6.14000			15,342,045,800,000.00	2,508,920,000	5,405,895,000.00
R207	On	15/01/2020	Spot Bond			8.16000	8.15000			17,798,866,176,000.00	2,181,233,600	7,674,457,854.00
R208	On	31/03/2021	Spot Bond			8.20000	8.18500			23,813,918,570,200.00	2,904,136,411	6,847,673,000.00
R209	On	31/03/2036	Spot Bond			8.91000	8.88000			19,921,426,173,000.00	2,235,850,300	9,130,391,216.00
R210	On	31/03/2028	Spot Bond			2.60000	2.56000			1,411,280,000,000.00	542,800,000	343,400,000.00
R211	On	31/01/2017	Spot Bond			1.40000	1.43000			17,752,000,000.00	12,680,000	754,990,000.00
R212	On	31/01/2022	Spot Bond			2.46500	2.46500			55,166,700,000.00	22,380,000	312,200,000.00
R213	On	28/02/2031	Spot Bond			8.96000	8.90000			16,011,520,000,000.00	1,787,000,000	1,309,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,041,500,000,000.00	1,391,000,000	3,374,170,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,917,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	3,470,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,947,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	2,000,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	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
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	176,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	2,930,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,825,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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			900,000,000.00	9,000	9,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN852	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	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
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,217,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	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			1,400,000,000.00	14,000	1,011,914,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	388,462,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	118,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	20,838,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	111,335,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,063,829,982,603,840.00	50,952,665,228	85,204,828,739.00
Grand Total:							1,063,830,261,273,090.00	50,952,700,371	85,206,129,840.00