Daily MTM Report

Daily summary for: 26/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
$ / R On 19/12/2011 Foreign Exchange Future			8.17920	8.35910		27.94	338,676,134.40	41,407	334,125.00
$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,086.00000	921,000	24.68	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		77.00000	92,000	24.68	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,043.00000	883,000	24.84	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		84.00000	104,000	24.84	0.00	0	1,000.00
$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,129.00000	961,000	24.71	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		70.00000	82,000	24.71	0.00	0	3,780.00
$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		22.00000	21,000	24.96	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,631.00000	1,450,000	24.96	0.00	0	6,425.00
$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		268.00000	337,000	27.18	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		627.00000	516,000	27.18	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		38.00000	41,000	24.84	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,397.00000	1,220,000	24.84	0.00	0	0.00
$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		63.00000	74,000	24.73	0.00	0	1,000.00
$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,172.00000	1,003,000	24.73	0.00	0	5,560.00
$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,220.00000	2,034,000	26.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		11.00000	5,000	26.94	0.00	0	5,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		101.00000	131,000	25.14	0.00	0	12,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		960.00000	810,000	25.14	0.00	0	11,280.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,924.00000	1,738,000	25.34	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		15.00000	9,000	25.34	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,973.00000	1,787,000	25.61	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		14.00000	8,000	25.61	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,121.00000	1,935,000	26.41	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		12.00000	6,000	26.41	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		601.00000	493,000	27.43	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		292.00000	364,000	27.43	0.00	0	10,750.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,417.00000	2,232,000	28.01	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		8.00000	3,000	28.01	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		1,001.00000	846,000	24.99	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		92.00000	117,000	24.99	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,678.00000	1,497,000	24.98	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		19.00000	18,000	24.98	0.00	0	16,340.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,583.00000	1,403,000	24.94	0.00	0	200.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		24.00000	24,000	24.94	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		685.00000	565,000	26.67	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		226.00000	286,000	26.67	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		815.00000	676,000	25.76	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		156.00000	197,000	25.76	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,536.00000	1,356,000	24.91	0.00	0	560.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		27.00000	27,000	24.91	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		2,071.00000	1,885,000	26.14	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		12.00000	6,000	26.14	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,022.00000	1,836,000	25.87	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		13.00000	7,000	25.87	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,368.00000	2,182,000	27.75	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		9.00000	3,000	27.75	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		748.00000	618,000	26.16	0.00	0	1,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		189.00000	239,000	26.16	0.00	0	5,128.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		885.00000	741,000	25.45	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		126.00000	162,000	25.45	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,776.00000	1,592,000	25.03	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	13,000	25.03	0.00	0	5,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,517.00000	2,331,000	28.55	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		8.00000	2,000	28.55	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		716.00000	591,000	26.42	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		207.00000	262,000	26.42	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		57.00000	66,000	24.75	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,216.00000	1,045,000	24.75	0.00	0	14,600.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,825.00000	1,640,000	25.05	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		16.00000	11,000	25.05	0.00	0	560.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		463.00000	376,000	28.88	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		454.00000	547,000	28.88	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		527.00000	431,000	28.17	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		368.00000	452,000	28.17	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,269.00000	2,083,000	27.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		10.00000	4,000	27.21	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,261.00000	1,088,000	24.77	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		52.00000	59,000	24.77	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,490.00000	1,310,000	24.89	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		31.00000	31,000	24.89	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,306.00000	1,131,000	24.80	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		47.00000	52,000	24.80	0.00	0	1,000.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,727.00000	1,544,000	25.00	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	15,000	25.00	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,170.00000	1,984,000	26.68	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		11.00000	5,000	26.68	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		483.00000	393,000	28.64	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		424.00000	514,000	28.64	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,874.00000	1,689,000	25.07	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		15.00000	10,000	25.07	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,443.00000	1,265,000	24.87	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		34.00000	36,000	24.87	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		849.00000	708,000	25.60	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		140.00000	179,000	25.60	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		443.00000	359,000	29.11	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		484.00000	580,000	29.11	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		505.00000	412,000	28.41	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		396.00000	483,000	28.41	0.00	0	100.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		781.00000	646,000	25.91	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		172.00000	217,000	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,351.00000	1,175,000	24.82	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		42.00000	46,000	24.82	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		575.00000	472,000	27.68	0.00	0	11,900.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		316.00000	393,000	27.68	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,318.00000	2,133,000	27.48	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		9.00000	4,000	27.48	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		655.00000	540,000	26.92	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		246.00000	311,000	26.92	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		922.00000	775,000	25.30	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		113.00000	146,000	25.30	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		551.00000	451,000	27.94	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		342.00000	422,000	27.94	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		326.00000	264,000	30.79	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		717.00000	835,000	30.79	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		753.00000	874,000	31.03	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		312.00000	253,000	31.03	0.00	0	10,750.00
$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		63.00000	49,000	39.63	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,654.00000	2,820,000	39.63	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,564.00000	3,738,000	39.63	0.00	0	0.00
$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		23.00000	17,000	39.63	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future			8.27520	8.45790		26.77	73,003,814.40	8,822	46,133.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,507.00000	1,350,000	24.07	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		85.00000	111,000	24.07	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,465.00000	1,310,000	24.06	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		93.00000	121,000	24.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,549.00000	1,391,000	24.08	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		77.00000	102,000	24.08	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,537.00000	1,380,000	24.08	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		79.00000	105,000	24.08	0.00	0	1,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,412.00000	1,259,000	24.04	0.00	0	30,100.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		104.00000	134,000	24.04	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,332.00000	1,181,000	24.02	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		124.00000	156,000	24.02	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,711.00000	1,549,000	24.12	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		53.00000	74,000	24.12	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,372.00000	1,220,000	24.03	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		114.00000	145,000	24.03	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,756.00000	1,592,000	24.13	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		48.00000	67,000	24.13	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,106.00000	969,000	24.27	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		198.00000	244,000	24.27	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		859.00000	749,000	25.55	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		351.00000	424,000	25.55	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,216.00000	1,069,000	23.99	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		158.00000	194,000	23.99	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		691.00000	604,000	26.94	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		533.00000	629,000	26.94	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,804.00000	1,636,000	24.14	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		46.00000	61,000	24.14	0.00	0	10,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		671.00000	585,000	27.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		563.00000	660,000	27.11	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,667.00000	1,506,000	24.11	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		59.00000	81,000	24.11	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		832.00000	726,000	25.75	0.00	0	5,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		374.00000	451,000	25.75	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,453.00000	1,299,000	24.05	0.00	0	10,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		95.00000	124,000	24.05	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,853.00000	1,681,000	24.15	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		45.00000	56,000	24.15	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,178.00000	1,033,000	23.98	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		170.00000	208,000	23.98	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		735.00000	642,000	26.57	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		477.00000	567,000	26.57	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		915.00000	797,000	25.14	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		307.00000	372,000	25.14	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,495.00000	1,339,000	24.07	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		87.00000	114,000	24.07	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,902.00000	1,725,000	24.16	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		44.00000	50,000	24.16	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		945.00000	824,000	24.99	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		287.00000	349,000	24.99	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		805.00000	704,000	25.95	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		397.00000	479,000	25.95	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		887.00000	773,000	25.34	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		329.00000	398,000	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		757.00000	662,000	26.36	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		449.00000	537,000	26.36	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,254.00000	1,106,000	24.00	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		146.00000	181,000	24.00	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,292.00000	1,143,000	24.01	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		134.00000	168,000	24.01	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,623.00000	1,463,000	24.10	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		65.00000	88,000	24.10	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		1,006.00000	879,000	24.70	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		248.00000	304,000	24.70	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		781.00000	683,000	26.16	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		423.00000	508,000	26.16	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,142.00000	1,001,000	24.12	0.00	0	5,000.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		184.00000	226,000	24.12	0.00	0	2,420.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,097.00000	1,912,000	24.80	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		39.00000	37,000	24.80	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,341.00000	2,150,000	25.60	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		33.00000	25,000	25.60	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,070.00000	938,000	24.41	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		212.00000	263,000	24.41	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		713.00000	623,000	26.77	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		505.00000	598,000	26.77	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,292.00000	2,102,000	25.44	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		34.00000	27,000	25.44	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,580.00000	1,421,000	24.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		72.00000	96,000	24.09	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		975.00000	851,000	24.85	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		267.00000	326,000	24.85	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		651.00000	567,000	27.28	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		593.00000	692,000	27.28	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,048.00000	1,865,000	24.64	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		40.00000	40,000	24.64	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		1,038.00000	909,000	24.56	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		230.00000	284,000	24.56	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,950.00000	1,772,000	24.32	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		42.00000	47,000	24.32	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,999.00000	1,818,000	24.48	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		41.00000	43,000	24.48	0.00	0	2,420.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,146.00000	1,959,000	24.96	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		38.00000	34,000	24.96	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,390.00000	2,198,000	25.75	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		32.00000	23,000	25.75	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		631.00000	549,000	27.45	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		623.00000	724,000	27.45	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		612.00000	533,000	27.61	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		654.00000	758,000	27.61	0.00	0	0.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		509.00000	444,000	28.64	0.00	0	3.00
$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		851.00000	969,000	28.64	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future			8.36760	8.55390		26.11	602,467.20	72	20,299.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,484.00000	1,330,000	23.27	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	18/06/2012	Foreign Exchange Future	7.25	Put		180.00000	212,000	23.27	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,447.00000	1,294,000	23.29	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		193.00000	226,000	23.29	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,522.00000	1,367,000	23.24	0.00	0	0.00
$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		168.00000	199,000	23.24	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future			8.46250	8.65300		25.66	0.00	0	979.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,668.00000	1,504,000	22.72	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		215.00000	242,000	22.72	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,631.00000	1,469,000	22.77	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		228.00000	257,000	22.77	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,705.00000	1,540,000	22.68	0.00	0	16,000.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		202.00000	228,000	22.68	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		243.00000	273,000	22.81	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,596.00000	1,435,000	22.81	0.00	0	37,000.00
$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,183.00000	1,294,000	27.25	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		736.00000	656,000	27.25	0.00	0	360.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,213.00000	1,086,000	24.00	0.00	0	0.00
$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		460.00000	524,000	24.00	0.00	0	360.00
$ / R	On	14/12/2012	Foreign Exchange Future			8.56280	8.75280		25.86	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,493.00000	1,337,000	23.43	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		440.00000	474,000	23.43	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,463.00000	1,312,000	23.59	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		460.00000	499,000	23.59	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,523.00000	1,366,000	23.36	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		420.00000	453,000	23.36	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	14/12/2012	Foreign Exchange Future	8.00	Put		575.00000	633,000	24.39	0.00	0	540.00
$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,328.00000	1,196,000	24.39	0.00	0	300.00
$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,242.00000	1,337,000	27.03	0.00	0	0.00
$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		895.00000	800,000	27.03	0.00	0	540.00
$ / R	On	18/03/2013	Foreign Exchange Future			8.67110	8.85990		26.02	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,519.00000	1,376,000	24.26	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		609.00000	655,000	24.26	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,496.00000	1,355,000	24.43	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		636.00000	684,000	24.43	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,546.00000	1,398,000	24.09	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		586.00000	627,000	24.09	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,298.00000	1,379,000	26.85	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		1,058.00000	950,000	26.85	0.00	0	180.00
$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,451.00000	1,314,000	24.77	0.00	0	0.00
$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		691.00000	743,000	24.77	0.00	0	180.00
$ / R	On	12/12/2014	Foreign Exchange Future			9.59380	9.77140		27.48	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,427.00000	2,279,000	26.17	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,156.00000	1,185,000	26.17	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,407.00000	2,262,000	26.30	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,186.00000	1,218,000	26.30	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,447.00000	2,298,000	26.05	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,126.00000	1,154,000	26.05	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		872.00000	882,000	24.92	0.00	0	0.00
$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,643.00000	2,476,000	24.92	0.00	0	200.00
$ / R	On	14/12/2015	Foreign Exchange Future			10.40910	10.58670		28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,985.00000	2,830,000	27.43	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,598.00000	1,621,000	27.43	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,964.00000	2,811,000	27.49	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,627.00000	1,652,000	27.49	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		3,007.00000	2,849,000	27.37	0.00	0	0.00
$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,570.00000	1,590,000	27.37	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future			8.17920	8.35910		27.94	8,179.20	1	501.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	7.00	Call		139,692.00000	121,966,000	24.84	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	7.00	Put		3,782.00000	4,046,000	24.84	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	7.05	Call		135,116.00000	117,510,000	24.82	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	7.05	Put		4,206.00000	4,590,000	24.82	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	6.95	Call		144,305.00000	126,475,000	24.87	0.00	0	0.00
$ / R M/	On	19/12/2011	Foreign Exchange Future	6.95	Put		3,395.00000	3,555,000	24.87	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future			8.27520	8.45790		26.77	0.00	0	5.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.55	Call		110,575.00000	96,918,000	24.27	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.55	Put		19,785.00000	24,398,000	24.27	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.60	Call		107,045.00000	93,842,000	24.41	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.60	Put		21,255.00000	26,322,000	24.41	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.50	Call		114,176.00000	100,078,000	24.12	0.00	0	0.00
$ / R M/	On	19/03/2012	Foreign Exchange Future	7.50	Put		18,386.00000	22,558,000	24.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.70300	12.90090		24.27	23,665,689.00	1,863	21,423.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		1,367.00000	1,198,000	21.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		116.00000	145,000	21.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		1,327.00000	1,160,000	21.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		126.00000	157,000	21.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,407.00000	1,236,000	21.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		106.00000	133,000	21.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		965.00000	831,000	22.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		264.00000	328,000	22.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,672.00000	1,486,000	21.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		71.00000	83,000	21.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		1,174.00000	1,018,000	22.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		173.00000	215,000	22.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		1,288.00000	1,123,000	21.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		137.00000	170,000	21.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		2,423.00000	2,229,000	23.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		22.00000	26,000	23.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		2,231.00000	2,038,000	23.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		30.00000	35,000	23.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.84270	13.04400		24.67	0.00	0	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,808.00000	1,635,000	22.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		214.00000	242,000	22.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,770.00000	1,599,000	22.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		226.00000	256,000	22.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,847.00000	1,671,000	22.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		203.00000	228,000	22.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,733.00000	1,563,000	22.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		239.00000	270,000	22.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,487.00000	1,336,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		343.00000	393,000	22.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,169.00000	1,981,000	21.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		125.00000	138,000	21.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,554.00000	1,398,000	22.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		310.00000	355,000	22.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,241.00000	1,112,000	23.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		497.00000	569,000	23.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,885.00000	1,708,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		191.00000	215,000	21.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,253.00000	2,063,000	21.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		109.00000	120,000	21.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,624.00000	1,462,000	22.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		280.00000	319,000	22.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,086.00000	1,901,000	21.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		142.00000	158,000	21.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.97750	13.18400		24.07	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,769.00000	1,604,000	22.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		435.00000	477,000	22.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,735.00000	1,575,000	22.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		451.00000	498,000	22.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,803.00000	1,635,000	22.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		419.00000	458,000	22.08	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10720	0.10970		26.82	3,752.00	35	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,983.00000	2,729,000	29.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		13.00000	9,000	29.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		2,000.00000	1,760,000	25.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		30.00000	40,000	25.33	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,975.00000	3,723,000	35.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	3,000	35.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10860	0.11120		26.70	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,212.00000	1,987,000	25.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		92.00000	127,000	25.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,454.00000	1,273,000	26.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		334.00000	413,000	26.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,164.00000	2,883,000	24.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		44.00000	23,000	24.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.01780	11.30370		24.54	7,811,620.20	709	27,503.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,541.00000	1,289,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		37.00000	71,000	21.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,494.00000	1,245,000	21.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		40.00000	77,000	21.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,588.00000	1,333,000	21.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		34.00000	65,000	21.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,356.00000	1,122,000	21.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		52.00000	104,000	21.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,777.00000	1,514,000	22.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		23.00000	46,000	22.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		2,019.00000	1,747,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		15.00000	29,000	22.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,922.00000	1,653,000	22.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		18.00000	35,000	22.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		367.00000	295,000	27.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		813.00000	1,027,000	27.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,402.00000	1,162,000	21.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		48.00000	94,000	21.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		411.00000	330,000	26.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		707.00000	912,000	26.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,825.00000	1,560,000	22.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		21.00000	42,000	22.39	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		650.00000	526,000	24.54	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		346.00000	508,000	24.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,140.00000	936,000	22.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		86.00000	168,000	22.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		396.00000	318,000	26.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		742.00000	950,000	26.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		1,062.00000	868,000	22.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		108.00000	200,000	22.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,311.00000	1,083,000	21.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		57.00000	115,000	21.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,730.00000	1,468,000	22.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		26.00000	50,000	22.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		558.00000	450,000	25.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		454.00000	632,000	25.22	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	19/12/2011	Foreign Exchange Future	10.15	Call		1,221.00000	1,008,000	22.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		67.00000	140,000	22.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,266.00000	1,045,000	21.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		62.00000	127,000	21.96	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		97.00000	184,000	22.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,101.00000	902,000	22.35	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		675.00000	547,000	24.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		321.00000	479,000	24.37	0.00	0	8,600.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		924.00000	1,146,000	27.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		328.00000	264,000	27.66	0.00	0	8,600.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.14990	11.44160		23.78	122,648.90	11	10,748.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,512.00000	1,286,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		170.00000	236,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,474.00000	1,252,000	21.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		182.00000	252,000	21.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,552.00000	1,321,000	21.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		160.00000	221,000	21.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,428.00000	2,156,000	21.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		36.00000	56,000	21.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,397.00000	1,187,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		205.00000	287,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,756.00000	1,513,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		114.00000	163,000	21.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,476.00000	2,202,000	21.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		34.00000	52,000	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,673.00000	1,435,000	21.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		131.00000	185,000	21.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,165.00000	978,000	22.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		323.00000	428,000	22.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		1,076.00000	903,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		384.00000	503,000	22.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,360.00000	1,155,000	21.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		218.00000	305,000	21.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		897.00000	751,000	23.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		555.00000	701,000	23.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		734.00000	607,000	24.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		792.00000	957,000	24.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		993.00000	834,000	23.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		451.00000	584,000	23.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		646.00000	533,000	25.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		954.00000	1,133,000	25.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		968.00000	812,000	23.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		476.00000	612,000	23.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,970.00000	1,718,000	21.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		78.00000	118,000	21.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		811.00000	675,000	24.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		669.00000	825,000	24.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.27850	11.57740		22.81	0.00	0	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,518.00000	1,287,000	20.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		341.00000	409,000	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	18/06/2012	Foreign Exchange Future	10.45	Call		1,485.00000	1,258,000	20.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		358.00000	430,000	20.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,552.00000	1,317,000	20.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		325.00000	389,000	20.79	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.40800	11.71620		22.66	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,550.00000	1,338,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		559.00000	656,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,519.00000	1,310,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		578.00000	678,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,581.00000	1,326,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		540.00000	594,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			396.12600	394.01400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			401.81700	399.67600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			363.49000	361.77300			1,137,723,700.00	313	1,653.00
ALBI	On	02/02/2012	Index Future			368.71200	366.97200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.11520	8.29430		29.50	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,597.00000	1,417,000	28.93	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		3.00000	2,000	28.93	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,547.00000	1,367,000	28.59	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		3.00000	2,000	28.59	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,647.00000	1,467,000	29.27	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		3.00000	2,000	29.27	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		6.00000	5,000	26.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,300.00000	1,120,000	26.91	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		13.00000	24,000	25.35	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		907.00000	739,000	25.35	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		592.00000	734,000	34.49	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		136.00000	99,000	34.49	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		405.00000	529,000	32.50	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		199.00000	144,000	32.50	0.00	0	11,111.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		800.00000	953,000	36.45	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		94.00000	68,000	36.45	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.11050	8.28950		29.94	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		588.00000	448,000	27.44	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		49.00000	88,000	27.44	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		549.00000	414,000	27.79	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		60.00000	104,000	27.79	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		629.00000	483,000	27.08	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		40.00000	73,000	27.08	0.00	0	16,500.00
AU$ / ROn	19/12/2011	Foreign Exchange Future			7.87210	8.12170		21.21	6,085,133.30	773	9,676.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,484.00000	1,244,000	23.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		12.00000	22,000	23.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,436.00000	1,193,000	22.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		14.00000	21,000	22.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,532.00000	1,291,000	23.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		10.00000	19,000	23.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		722.00000	530,000	21.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		100.00000	158,000	21.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		883.00000	672,000	21.00	0.00	0	0.00
AU$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		61.00000	100,000	21.00	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future			7.89130	8.14330		20.86	0.00	0	22,057.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,025.00000	825,000	20.59	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		132.00000	184,000	20.59	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		986.00000	790,000	20.57	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		143.00000	199,000	20.57	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,064.00000	860,000	20.61	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		121.00000	169,000	20.61	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		911.00000	722,000	20.52	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		168.00000	231,000	20.52	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,271.00000	1,052,000	20.79	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		78.00000	111,000	20.79	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		676.00000	521,000	20.72	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		283.00000	380,000	20.72	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		875.00000	690,000	20.50	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		182.00000	249,000	20.50	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,228.00000	1,012,000	20.75	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		85.00000	121,000	20.75	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,963.00000	1,716,000	21.84	0.00	0	0.00
AU$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		20.00000	25,000	21.84	0.00	0	0.00
AU$ / ROn	18/06/2012	Foreign Exchange Future			7.91560	8.16970		20.56	0.00	0	6,090.00
AU$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		845.00000	681,000	20.31	0.00	0	0.00
AU$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		325.00000	415,000	20.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU$ / RON	18/06/2012	Foreign Exchange Future	7.70	Call		814.00000	655,000	20.36	0.00	0	0.00
AU$ / RON	18/06/2012	Foreign Exchange Future	7.70	Put		344.00000	439,000	20.36	0.00	0	0.00
AU$ / RON	18/06/2012	Foreign Exchange Future	7.60	Call		876.00000	707,000	20.25	0.00	0	0.00
AU$ / RON	18/06/2012	Foreign Exchange Future	7.60	Put		306.00000	391,000	20.25	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future			8.79740	9.03570		13.78	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.30	Call		2,007.00000	1,809,000	13.14	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.30	Put		271.00000	312,000	13.14	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.35	Call		1,968.00000	1,771,000	13.08	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.35	Put		282.00000	324,000	13.08	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.25	Call		2,046.00000	1,848,000	13.20	0.00	0	0.00
AU$ / RON	14/12/2015	Foreign Exchange Future	7.25	Put		260.00000	301,000	13.20	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future			7.89000	8.13060		20.35	0.00	0	10.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.25	Call		921.00000	713,000	19.81	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.25	Put		40.00000	73,000	19.81	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.30	Call		875.00000	674,000	19.77	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.30	Put		44.00000	84,000	19.77	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.20	Call		968.00000	754,000	19.84	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.20	Put		37.00000	64,000	19.84	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.65	Call		590.00000	431,000	19.91	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.65	Put		109.00000	191,000	19.91	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	6.80	Call		1,351.00000	1,114,000	21.23	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	6.80	Put		20.00000	24,000	21.23	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.60	Call		627.00000	461,000	19.82	0.00	0	0.00
CAD/ RON	19/12/2011	Foreign Exchange Future	7.60	Put		96.00000	171,000	19.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	19/12/2011	Foreign Exchange Future	6.85	Call		1,302.00000	1,067,000	21.01	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.85	Put		21.00000	27,000	21.01	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.40	Call		786.00000	597,000	19.71	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.40	Put		55.00000	107,000	19.71	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.90	Call		1,254.00000	1,020,000	20.79	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	6.90	Put		23.00000	30,000	20.79	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.45	Call		745.00000	560,000	19.68	0.00	0	0.00
CAD/ R On	19/12/2011	Foreign Exchange Future	7.45	Put		64.00000	120,000	19.68	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future			7.97230	8.21770		19.68	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.55	Call		821.00000	655,000	19.11	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.55	Put		153.00000	233,000	19.11	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.60	Call		784.00000	625,000	19.18	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.60	Put		166.00000	253,000	19.18	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.50	Call		857.00000	688,000	19.14	0.00	0	0.00
CAD/ R On	19/03/2012	Foreign Exchange Future	7.50	Put		139.00000	216,000	19.14	0.00	0	0.00
CF CAN On	19/12/2011	Can-Do Future			0.09710	0.09520			0.00	0	12,659.00
CF CAN On	19/12/2011	Can-Do Future			0.12830	0.12620			0.00	0	18,519.00
CF CAN On	19/12/2011	Can-Do Future			0.11390	0.11050			0.00	0	12,423.00
CF CAN On	30/03/2012	Can-Do Future			0.57100	0.57360			0.00	0	100,000.00
CF CAN On	30/03/2012	Can-Do Future			0.08180	0.08150			0.00	0	100,000.00
CF CAN On	19/12/2011	Can-Do Future			0.12380	0.12340			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			9.07110	9.27880		25.86	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,062.00000	888,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		83.00000	117,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,021.00000	851,000	23.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		92.00000	130,000	23.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,104.00000	926,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		75.00000	105,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		906.00000	747,000	23.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		127.00000	176,000	23.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,190.00000	1,004,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		61.00000	83,000	22.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,414.00000	1,221,000	23.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		35.00000	50,000	23.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		870.00000	714,000	23.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		141.00000	193,000	23.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		643.00000	524,000	25.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		264.00000	353,000	25.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		418.00000	337,000	27.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		539.00000	666,000	27.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		519.00000	420,000	26.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		390.00000	499,000	26.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		943.00000	781,000	23.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		114.00000	160,000	23.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,323.00000	1,132,000	23.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		44.00000	61,000	23.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RON	19/12/2011	Foreign Exchange Future	7.75	Call		1,554.00000	1,357,000	23.62	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.75	Put		25.00000	36,000	23.62	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.80	Call		702.00000	573,000	24.78	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.80	Put		223.00000	302,000	24.78	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.65	Call		1,648.00000	1,449,000	23.80	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	7.65	Put		19.00000	28,000	23.80	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.70	Call		766.00000	626,000	24.35	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.70	Put		187.00000	255,000	24.35	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.95	Call		616.00000	501,000	25.43	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.95	Put		287.00000	380,000	25.43	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.60	Call		834.00000	683,000	23.92	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	8.60	Put		155.00000	212,000	23.92	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.45	Call		400.00000	322,000	27.58	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.45	Put		571.00000	701,000	27.58	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.20	Call		497.00000	401,000	26.51	0.00	0	0.00
CHF / RON	19/12/2011	Foreign Exchange Future	9.20	Put		418.00000	530,000	26.51	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future			9.20300	9.41690		25.38	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.60	Call		1,085.00000	929,000	23.53	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.60	Put		268.00000	326,000	23.53	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.65	Call		1,053.00000	900,000	23.64	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.65	Put		286.00000	347,000	23.64	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.55	Call		1,118.00000	958,000	23.43	0.00	0	0.00
CHF / RON	19/03/2012	Foreign Exchange Future	8.55	Put		251.00000	305,000	23.43	0.00	0	0.00
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			364.53300	362.83100			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		58,310.00000	75,330,000		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		58,210.00000	75,230,000		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		58,410.00000	75,430,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			369.77000	368.04500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	7,700,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		9,550.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	7,600,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		9,650.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	7,800,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		9,450.00000	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			160.68300	160.41800			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.99200	162.72400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			444.60000	444.60000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.56000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.45000	5.47000			0.00	700	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.43000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.32000	5.40000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.31000	5.40000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.30000	5.43000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.36000	5.54000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.55000	5.77000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.81000	6.02000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.08000	6.28000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.35000	6.57000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.62000	6.84000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			357.53900	355.74800			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			362.67600	360.86100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			7.10400	7.17800		4.00	0.00	0	15,704.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,934.00000	4,207,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		8.00000	4,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,111.00000	4,385,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		6.00000	3,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,757.00000	4,029,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		10.00000	5,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,436.00000	2,173,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		58.00000	72,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		1,060.00000	864,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		392.00000	473,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		540.00000	644,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		832.00000	659,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,587.00000	1,796,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		206.00000	138,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.21800	7.29800		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,297.00000	4,540,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		195.00000	159,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,445.00000	4,690,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		177.00000	142,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,149.00000	4,389,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		214.00000	175,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		375.00000	426,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		3,021.00000	2,793,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,744.00000	4,481,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Call		104.00000	121,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		917.00000	1,019,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,786.00000	1,609,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.31900	7.40700		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,305.00000	3,515,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		610.00000	534,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,426.00000	3,640,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		573.00000	501,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,186.00000	3,392,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		648.00000	568,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.40700	7.50200		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,764.00000	2,938,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,281.00000	1,169,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,860.00000	3,037,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,229.00000	1,120,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,670.00000	2,840,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,334.00000	1,219,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.61700	8.69900		12.00	0.00	0	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,615.00000	4,123,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		888.00000	636,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		3,937.00000	4,471,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		766.00000	540,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,304.00000	3,786,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,023.00000	746,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,730.00000	1,339,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,199.00000	2,567,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,018.00000	5,324,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		297.00000	363,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,022.00000	3,416,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		738.00000	891,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,341.00000	1,592,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,727.00000	2,218,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,271.00000	4,828,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		659.00000	456,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		8,818.00000	8,075,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		76.00000	93,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		195.00000	238,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		6,911.00000	6,194,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		438.00000	533,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		5,176.00000	4,511,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.70400	8.78900		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,727.00000	5,159,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,842.00000	2,502,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,988.00000	5,434,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,664.00000	2,337,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		4,474.00000	4,891,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,032.00000	2,677,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		10,662.00000	9,989,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		681.00000	780,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,860.00000	20,097,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		52.00000	61,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		8,582.00000	7,960,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,114.00000	1,264,000	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		31,734.00000	32,506,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		103,508.00000	104,280,000	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			8.78700	8.87500		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,522.00000	5,935,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,421.00000	4,050,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,760.00000	6,184,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,223.00000	3,863,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,290.00000	5,692,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,628.00000	4,245,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.86300	8.95400		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,871.00000	5,231,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,667.00000	6,231,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,075.00000	5,444,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,427.00000	6,000,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,673.00000	5,023,000	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		6,916.00000	6,470,000	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			214.35961	214.36039			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,360.00000	2,360,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		2,310.00000	2,310,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,410.00000	2,410,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.08925	241.62781			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,128.00000	3,589,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,078.00000	3,539,000		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		3,178.00000	3,639,000		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			6.71400	6.80900		2.50	0.00	0	3,090.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		3,339.00000	3,611,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,476.00000	3,748,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,202.00000	3,474,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	1,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.80200	6.90600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,500.00000	3,766,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		26.00000	17,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,622.00000	3,889,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		22.00000	14,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,378.00000	3,642,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		31.00000	20,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.87800	6.99300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,164.00000	2,377,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		352.00000	287,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,254.00000	2,472,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		324.00000	263,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,073.00000	2,282,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		380.00000	310,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.93700	7.06400		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,607.00000	1,788,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		653.00000	554,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,679.00000	1,865,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		617.00000	523,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		1,536.00000	1,713,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		691.00000	588,000	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			179.39934	178.82144			0.00	0	30,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,321.00000	178,899,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		178,271.00000	178,849,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		178,371.00000	178,949,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			179.31352	178.72798			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,728.00000	2,314,000		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		1,678.00000	2,264,000		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		1,778.00000	2,364,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.89300	7.97100		6.50	0.00	0	2,187.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,598.00000	2,898,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		178.00000	115,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,792.00000	3,101,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		147.00000	93,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,408.00000	2,698,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		214.00000	141,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.01200	8.09400		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,612.00000	3,872,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		742.00000	636,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,773.00000	4,038,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		688.00000	587,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,454.00000	3,708,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		799.00000	687,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.12200	8.20900		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,639.00000	3,876,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,362.00000	1,226,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,778.00000	4,019,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,294.00000	1,162,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,503.00000	3,734,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,434.00000	1,292,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.22500	8.31700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,163.00000	3,363,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,418.00000	2,242,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,277.00000	3,481,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2,330.00000	2,157,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,050.00000	3,246,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,508.00000	2,327,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.10000	8.18300		7.50	0.00	0	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,123.00000	3,494,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		183.00000	114,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,345.00000	3,727,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		151.00000	93,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,904.00000	3,265,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		219.00000	140,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.20900	8.29600		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,235.00000	4,565,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		718.00000	603,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,423.00000	4,760,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		663.00000	554,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,049.00000	4,373,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		777.00000	655,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.31200	8.40400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,545.00000	3,814,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,855.00000	1,668,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,702.00000	3,977,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,771.00000	1,590,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,399.00000	3,661,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,951.00000	1,757,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.41000	8.50600		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,102.00000	3,328,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		3,131.00000	2,897,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,226.00000	3,458,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		3,016.00000	2,789,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		2,980.00000	3,201,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		3,248.00000	3,009,000	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			6.38700	6.50900		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,485.00000	2,733,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,583.00000	2,832,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,387.00000	2,635,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.46400	6.60300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,517.00000	2,758,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		29.00000	18,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,600.00000	2,843,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		24.00000	15,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,433.00000	2,673,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		32.00000	20,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.52700	6.68800		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		1,579.00000	1,771,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		302.00000	238,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,638.00000	1,833,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		283.00000	222,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,522.00000	1,711,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		323.00000	256,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.55900	6.74800		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,196.00000	1,362,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		517.00000	426,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,239.00000	1,408,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		493.00000	404,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,153.00000	1,316,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		541.00000	447,000	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			8.30300	8.37500		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,470.00000	2,759,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		401.00000	286,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,682.00000	2,984,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		341.00000	239,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	2,541,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		469.00000	340,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,971.00000	2,615,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		264.00000	312,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		619.00000	724,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,889.00000	1,590,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,077.00000	1,242,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		1,217.00000	978,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		6,282.00000	5,881,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		14.00000	17,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,726.00000	3,348,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		144.00000	170,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,735.00000	2,389,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		318.00000	376,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,218.00000	1,399,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		1,078.00000	855,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.40700	8.48300		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,858.00000	4,132,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,099.00000	959,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,042.00000	4,324,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,022.00000	890,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,677.00000	3,945,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,181.00000	1,034,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.50900	8.58700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,368.00000	3,585,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,512.00000	2,315,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,515.00000	3,738,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,398.00000	2,208,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,218.00000	3,429,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,623.00000	2,421,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.60500	8.68700		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,528.00000	3,741,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		3,205.00000	2,997,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,665.00000	3,883,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		3,088.00000	2,884,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,394.00000	3,602,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		3,327.00000	3,113,000	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			8.33900	8.43200		9.75	12,036,253.95	133	7,139.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,379.00000	2,770,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		511.00000	347,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,596.00000	3,004,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		439.00000	292,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,171.00000	2,542,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		594.00000	409,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,195.00000	2,714,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		266.00000	341,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,032.00000	1,635,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		637.00000	796,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,122.00000	1,365,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,313.00000	1,000,000	10.09	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		3,050.00000	3,490,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		319.00000	203,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.43400	8.53000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,954.00000	4,323,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,276.00000	1,085,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,148.00000	4,526,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,191.00000	1,009,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,765.00000	4,124,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,367.00000	1,166,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.52400	8.62400		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,207.00000	4,551,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,108.00000	1,882,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,380.00000	4,732,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,006.00000	1,789,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,036.00000	4,372,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,212.00000	1,979,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.60800	8.71200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,703.00000	3,999,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		3,493.00000	3,211,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		3,851.00000	4,154,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		3,366.00000	3,091,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,558.00000	3,847,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,624.00000	3,336,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.87500	8.91700		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,107.00000	1,177,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,421.00000	2,164,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,262.00000	1,344,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,179.00000	1,934,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		964.00000	1,024,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,679.00000	2,412,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.94700	8.99000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,216.00000	3,356,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,140.00000	2,949,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,411.00000	3,557,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,954.00000	2,770,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,028.00000	3,162,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,335.00000	3,139,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.01500	9.05800		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,876.00000	4,017,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,316.00000	4,131,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,061.00000	4,207,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,121.00000	3,941,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,697.00000	3,833,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,520.00000	4,330,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07800	9.12200		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,435.00000	5,599,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,489.00000	4,324,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,630.00000	5,797,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,321.00000	4,158,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,244.00000	5,404,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,665.00000	4,496,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			133.54372	133.71520			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,715.00000	2,544,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		2,665.00000	2,494,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		2,765.00000	2,594,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.94640	112.94348			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,693.00000	111,696,000		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		111,643.00000	111,646,000		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		111,743.00000	111,746,000		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			113.23129	113.22890			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,729.00000	2,731,000		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		2,679.00000	2,681,000		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		2,779.00000	2,781,000		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			109.81233	109.80651			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,307.00000	107,312,000		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		107,257.00000	107,262,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,357.00000	107,362,000		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			109.92162	109.91626			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,416.00000	1,422,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,366.00000	1,372,000		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		1,466.00000	1,472,000		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			8.90500	8.96700			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		1,731.00000	1,242,000		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		1,327.00000	838,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,138.00000	1,649,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98800	9.05200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	94,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		403.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	481,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		15.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		794.00000	297,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06200	9.12800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		921.00000	1,427,000		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		1,295.00000	1,800,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		546.00000	1,051,000		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			9.13100	9.19800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		389.00000	895,000		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		761.00000	1,267,000		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		15.00000	521,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,313.04000	16,699.84000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future			1.27810	1.30860		27.49	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,154.00000	1,862,000	25.91	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.10	Put		68.00000	81,000	25.91	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,715.00000	1,449,000	26.08	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.15	Put		129.00000	168,000	26.08	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,619.00000	2,315,000	25.73	0.00	0	0.00
YUAN/F	On	19/12/2011	Foreign Exchange Future	1.05	Put		33.00000	34,000	25.73	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future			1.29540	1.32610		26.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,653.00000	1,435,000	25.48	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Put		392.00000	481,000	25.48	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Call		1,346.00000	1,158,000	26.00	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Put		585.00000	704,000	26.00	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Call		2,006.00000	1,760,000	24.96	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Put		245.00000	306,000	24.96	0.00	0	0.00
Total for Derivatives :										**1,599,739,392.55**	**54,839**	**1 351 951.00**
j-Bonds												
1BG4A1	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			134,700,000,000.00	1,347,000	7,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	464,600.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	587,200.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	928,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
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
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10 On 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13 On 04/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14 On 10/10/2033 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17 On 31/03/2013 Spot Bond			100.00000	100.00000			2,088,000,000,000.00	20,880,000	2,610,000.00
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	11,088,000.00
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	7,504,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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
ABSI1	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037	On 31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043	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
ACL047	On 22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053	On 29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054	On 29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066	On 30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072	On 31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105	On 28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106	On 28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107	On 28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108	On 28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109	On 30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110	On 30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111	On 03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112	On 15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113	On 30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On 15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On 10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121	On 01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
ACL140	On 20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	3,196,000.00
AIR01U	On 06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			103,300,000,000.00	1,033,000	15,218,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	356,600.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYC1l	On	31/12/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD1l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD2l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD3l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD4l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD5l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BAYD6l	On	30/06/2035	Spot Bond		100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
BCP50l	On	21/10/2011	Spot Bond		100.00000	100.00000			0.00	0	22,000,000.00
BCP51l	On	18/11/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond		100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On 03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
BD310C	On 18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER01	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016	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			12,900,000,000.00	129,000	5,191,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	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
BUS01L	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06 On 02/11/2014 Spot Bond			100.00000	100.00000			7,600,000,000.00	76,000	4,666,000.00
CBL08 On 02/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09 On 29/01/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10 On 06/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11 On 06/05/2016 Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	8,678,000.00
CBL12 On 06/09/2018 Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01 On 23/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02 On 12/06/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03 On 15/03/2025 Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104 On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151	On 15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155	On 20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171	On 21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173	On 25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	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
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74 On 20/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85 On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87 On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	2,876,000.00
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1 On 28/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1 On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1 On 28/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01 On 01/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22 On 07/02/2020 Spot Bond			100.00000	100.00000			128,500,000,000.00	1,285,000	79,350,000.00
DV23 On 27/02/2023 Spot Bond			100.00000	100.00000			7,707,700,000,000.00	77,077,000	163,724,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	13,273,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			3,079,000,000,000.00	30,790,000	386,790,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			186,396,750,000.00	20,151,000	169,695,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			404,080,000,000.00	40,408,000	373,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			331,222,900,000.00	42,194,000	156,335,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,694,617,500,000.00	225,949,000	255,824,900.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3(	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3(	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3(	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3[	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			21,500,000,000.00	215,000	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	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
FRBI03	On 30/09/2011	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
FRBZ01	On 30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On 28/10/2024	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
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48 On 14/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	3,922,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			16,100,000,000.00	161,000	555,000.00
FRX18 On 14/04/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31 On 21/02/2031 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45 On 14/04/2045 Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1 On 05/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2 On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
GRD16	On 16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	340,000,000.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			62,700,000,000.00	627,000	29,050,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	17,752,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	577,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			198,113,000,000.00	1,981,130	990,565.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	40,000,000.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217 On 24/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123 On 10/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	396,000.00
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			18,100,000,000.00	181,000	46,274,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			8,800,000,000,000.00	88,000,000	22,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			5,800,000,000,000.00	58,000,000	29,000,000.00
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			5,507,185,040,000.00	56,000,000	28,000,000.00
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144 On 03/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On 10/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146 On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On 24/11/2011 Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148 On 01/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149 On 08/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201 On 05/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202 On 12/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219 On 10/05/2012 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
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	490,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	5,800,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	582,600.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On 29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On 20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On 10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16	On 13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17	On 23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18	On 28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20	On 17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22	On 09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On 30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On 20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,165,900.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			26,800,000,000.00	268,000	5,837,000.00
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			8,500,000,000.00	85,000	8,681,000.00
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
MTNC0 On 10/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	100.00000			23,200,000,000.00	232,000	6,149,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			7,500,000,000.00	75,000	6,661,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond			100.00000	100.00000			26,700,000,000.00	267,000	12,882,000.00
NBK9B	On 23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBKI1	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
NCLN19	On 07/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
NCLN42	On 30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN50	On 25/03/2013	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
NCLN5 On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	15/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On	01/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7(	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12A	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12E	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			116,800,000,000.00	1,168,000	5,927,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1I	On	20/11/2018	Spot Bond			100.00000	100.00000			568,200,000,000.00	5,682,000	2,841,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20I	On	24/07/2020	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
NQ1A1(	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1:	On 22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:	On 22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1(	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:	On 22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1(	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On 22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:	On 22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On 22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On 22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D	On 22/05/2016	Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01	On 31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On 30/11/2018	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02	On 31/10/2022	Spot Bond			100.00000	100.00000			10,500,000,000.00	105,000	11,000,000.00
NRA02	On 31/05/2023	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On 30/11/2028	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
NTC07	On 01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On 13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On 18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
NTC10	On 18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On 18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond			100.00000	100.00000			126,900,000,000.00	1,269,000	36,605,000.00
OMN01	On 28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTC1A	On 31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On 31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On 30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On 30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On 30/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1I	On	31/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond		100.00000	100.00000			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond		100.00000	100.00000			226,200,000,000.00	2,262,000	1,131,000.00
PRP1A	On	01/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PSG01 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
R155 On 31/08/2013 Spot Bond				0.00000			0.00	0	22,000,000.00
R157 On 15/09/2015 Spot Bond			7.06000	7.13000			185,973,369,827,160.00	26,341,837,086	17,127,549,643.00
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			8.58000	8.66000			78,165,198,462,780.00	9,110,162,991	12,332,298,360.00
R187P On 21/12/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			0.35000	0.35000			96,439,765,800.00	275,542,188	1,380,663,547.00
R197 On 07/12/2023 Spot Bond			2.45000	2.47000			5,549,250,000.00	2,265,000	253,013,409.00
R201 On 21/12/2014 Spot Bond			6.68000	6.77000			354,113,480,000.00	53,011,000	2,651,490,000.00
R202 On 07/12/2033 Spot Bond			2.51000	2.53000			67,481,350,000.00	26,885,000	1,873,274,722.00
R203 On 15/09/2017 Spot Bond			7.84500	7.92000			70,419,646,185,000.00	8,976,373,000	8,853,416,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.05500	8.13500			36,277,361,447,670.00	4,503,707,194	5,365,562,197.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.36000	6.47500			24,957,371,400,000.00	3,924,115,000	5,401,735,710.00
R207	On	15/01/2020	Spot Bond			8.26000	8.33000			53,853,374,779,540.00	6,519,779,029	8,203,812,101.00
R208	On	31/03/2021	Spot Bond			8.30000	8.39000			52,021,943,200,000.00	6,267,704,000	7,108,896,000.00
R209	On	31/03/2036	Spot Bond			8.84500	8.88500			47,595,652,600,000.00	5,381,080,000	9,652,568,000.00
R210	On	31/03/2028	Spot Bond			2.51000	2.50000			16,734,170,000.00	6,667,000	718,509,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			992,420,000.00	694,000	730,347,000.00
R212	On	31/01/2022	Spot Bond			2.45000	2.45000			208,508,230,000.00	85,105,400	433,122,546.00
R213	On	28/02/2031	Spot Bond			8.87000	8.93000			21,811,330,000,000.00	2,459,000,000	1,094,251,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,532,785,000,000.00	1,158,890,000	3,606,710,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	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			2,500,000,000,000.00	25,000,000	36,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	586,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			9,600,000,000.00	96,000	18,016,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			115,200,000,000.00	1,152,000	4,352,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	4,306,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	310,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45 On 15/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48 On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49 On 02/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50 On 23/09/2014 Spot Bond			100.00000	100.00000			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			9,500,000,000.00	95,000	200,000.00
SBS5 On 07/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	1,770,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			19,321,600,000,000.00	193,216,000	96,608,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			6,990,800,000,000.00	69,908,000	40,554,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830	On 18/08/2012	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
SYN839	On 04/10/2011	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
SYN852	On 15/11/2011	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
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
SYN859	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
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
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	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
THE7A3	On 18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On 18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On 18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			24,000,000,000,000.00	240,000,000	59,000,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			10,200,000,000.00	102,000	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			49,200,000,000.00	492,000	1,016,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			13,523,500,000,000.00	135,235,000	362,944,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	133,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			54,600,000,000.00	546,000	23,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00´ On 28/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0´ On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			8,400,000,000.00	84,000	51,486,000.00
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							**725,884,866,757,950.00**	**76,861,555,018**	**93 703 387 780.00**
Grand Total:							**725,886,466,497,343.00**	**'6,861,609,857**	**93 704 739 731.00**