



Daily MTM Report

Daily summary for: 11/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			7.98200	7.90400		24.20	133,331,328.00	16,704	306,991.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		640.00000	693,000	20.03	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		86.00000	61,000	20.03	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		605.00000	655,000	20.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		101.00000	73,000	20.29	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		676.00000	733,000	19.77	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		72.00000	51,000	19.77	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		11.00000	8,000	20.66	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,165.00000	1,240,000	20.66	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		404.00000	344,000	24.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		308.00000	326,000	24.20	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		24.00000	18,000	19.88	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		928.00000	1,000,000	19.88	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		60.00000	41,000	19.51	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		714.00000	773,000	19.51	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,755.00000	1,833,000	23.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	23.68	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		135.00000	102,000	20.81	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		539.00000	584,000	20.81	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,458.00000	1,535,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		4.00000	3,000	21.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,507.00000	1,584,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	2,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,656.00000	1,734,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		291.00000	308,000	24.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		437.00000	376,000	24.53	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,955.00000	2,033,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		571.00000	619,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		117.00000	87,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,213.00000	1,289,000	20.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		9.00000	7,000	20.82	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,116.00000	1,191,000	20.50	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		12.00000	9,000	20.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		344.00000	366,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		340.00000	284,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		430.00000	462,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		226.00000	180,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,069.00000	1,143,000	20.35	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		15.00000	11,000	20.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,606.00000	1,684,000	22.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	2,000	22.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,556.00000	1,634,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,905.00000	1,983,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		385.00000	411,000	22.77	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		281.00000	229,000	22.77	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		482.00000	519,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		178.00000	137,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,310.00000	1,387,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		6.00000	5,000	21.13	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,055.00000	2,133,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		364.00000	388,000	23.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		310.00000	256,000	23.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		49.00000	33,000	19.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		753.00000	815,000	19.25	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,359.00000	1,436,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		5.00000	4,000	21.29	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		211.00000	220,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		657.00000	588,000	26.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		247.00000	260,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		543.00000	478,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,805.00000	1,883,000	24.07	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		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		794.00000	861,000	19.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		40.00000	29,000	19.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,021.00000	1,095,000	20.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		17.00000	13,000	20.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		836.00000	907,000	19.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		32.00000	25,000	19.56	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,261.00000	1,338,000	20.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		7.00000	6,000	20.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,706.00000	1,783,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		222.00000	232,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		618.00000	550,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,408.00000	1,485,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	3,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		974.00000	1,047,000	20.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		20.00000	15,000	20.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		455.00000	489,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		201.00000	157,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		200.00000	209,000	26.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		696.00000	627,000	26.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		234.00000	246,000	25.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		580.00000	514,000	25.88	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		407.00000	436,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		253.00000	204,000	22.41	0.00	0	760.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		882.00000	953,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		28.00000	21,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		276.00000	291,000	24.87	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		472.00000	409,000	24.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,855.00000	1,933,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		325.00000	345,000	23.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		371.00000	313,000	23.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		510.00000	551,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		156.00000	119,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		261.00000	275,000	25.21	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		507.00000	443,000	25.21	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		142.00000	146,000	29.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		988.00000	914,000	29.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,031.00000	957,000	29.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		135.00000	139,000	29.55	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		17.00000	19,000	38.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,063.00000	2,987,000	38.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,001.00000	3,923,000	38.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		5.00000	5,000	38.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		902.00000	829,000	28.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		156.00000	161,000	28.55	0.00	0	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.07570	7.99600		23.67	2,931,479.10	363	44,941.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,054.00000	1,116,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		94.00000	76,000	19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,013.00000	1,074,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		103.00000	84,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,094.00000	1,159,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		84.00000	69,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,083.00000	1,147,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		87.00000	71,000	19.98	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		963.00000	1,022,000	19.89	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		117.00000	96,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		890.00000	942,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		144.00000	116,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,253.00000	1,321,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		57.00000	45,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		924.00000	981,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		128.00000	105,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,296.00000	1,366,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		50.00000	40,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		707.00000	745,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		261.00000	219,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		531.00000	554,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		485.00000	428,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		794.00000	839,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		198.00000	163,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		416.00000	432,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		720.00000	656,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,341.00000	1,412,000	20.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		45.00000	36,000	20.18	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		403.00000	417,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		757.00000	691,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,209.00000	1,277,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		63.00000	51,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		514.00000	535,000	23.38	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		518.00000	459,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,002.00000	1,063,000	19.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		106.00000	87,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,386.00000	1,458,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		40.00000	32,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		764.00000	806,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		218.00000	180,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		446.00000	463,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		650.00000	587,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		569.00000	595,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		423.00000	369,000	22.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,042.00000	1,104,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		96.00000	78,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,431.00000	1,504,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		35.00000	28,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		589.00000	616,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		393.00000	340,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		496.00000	517,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		550.00000	491,000	23.67	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	7.90	Call		550.00000	574,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		454.00000	398,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		462.00000	480,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		616.00000	554,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		825.00000	872,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		179.00000	146,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		857.00000	906,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		161.00000	130,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,166.00000	1,233,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		70.00000	57,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		633.00000	663,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		337.00000	287,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		478.00000	498,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		582.00000	522,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		735.00000	775,000	20.79	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		239.00000	199,000	20.79	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,617.00000	1,693,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		21.00000	17,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,858.00000	1,936,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		12.00000	10,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		680.00000	716,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		284.00000	240,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		431.00000	447,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		685.00000	621,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,810.00000	1,887,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	11,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,124.00000	1,189,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		78.00000	63,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		611.00000	639,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		365.00000	313,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		389.00000	403,000	25.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		793.00000	727,000	25.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,570.00000	1,645,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		24.00000	19,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		656.00000	688,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		310.00000	262,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,477.00000	1,551,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		31.00000	25,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,523.00000	1,598,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		27.00000	22,000	20.30	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,665.00000	1,741,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		19.00000	15,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,907.00000	1,985,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		11.00000	9,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		377.00000	389,000	25.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		831.00000	763,000	25.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		364.00000	376,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		868.00000	800,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		302.00000	309,000	27.13	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,106.00000	1,033,000	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.16410	8.08100		23.65	16,328.20	2	22,394.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,036.00000	1,090,000	19.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		205.00000	176,000	19.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,002.00000	1,054,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		221.00000	190,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,070.00000	1,127,000	19.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		189.00000	163,000	19.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.25150	8.16500		23.72	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,210.00000	1,261,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		245.00000	210,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,177.00000	1,227,000	20.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		262.00000	226,000	20.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,244.00000	1,296,000	19.85	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		229.00000	195,000	19.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		280.00000	242,000	20.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,145.00000	1,193,000	20.09	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,449.00000	1,370,000	26.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		514.00000	521,000	26.40	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		859.00000	881,000	22.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		594.00000	530,000	22.21	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		631.00000	644,000	24.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,066.00000	993,000	24.83	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,529.00000	1,450,000	26.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		494.00000	501,000	26.69	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34860	8.26260		24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,091.00000	1,118,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		528.00000	469,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,070.00000	1,095,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		557.00000	496,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,112.00000	1,141,000	21.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		499.00000	442,000	21.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		708.00000	644,000	22.85	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		971.00000	993,000	22.85	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,481.00000	1,404,000	26.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		644.00000	653,000	26.13	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.45850	8.37370		24.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,149.00000	1,170,000	22.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		725.00000	662,000	22.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,129.00000	1,152,000	23.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		755.00000	694,000	23.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,167.00000	1,189,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		693.00000	631,000	22.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,506.00000	1,434,000	25.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		780.00000	792,000	25.92	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,089.00000	1,114,000	23.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		815.00000	756,000	23.41	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.41590	9.33790		25.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,031.00000	2,059,000	24.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,193.00000	1,143,000	24.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,011.00000	2,038,000	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,223.00000	1,172,000	24.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,052.00000	2,081,000	24.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,164.00000	1,115,000	24.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		873.00000	823,000	23.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,211.00000	2,239,000	23.17	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.23120	10.15320		26.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,545.00000	2,569,000	25.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,592.00000	1,538,000	25.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,525.00000	2,550,000	25.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,622.00000	1,569,000	25.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,564.00000	2,585,000	25.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,561.00000	1,504,000	25.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.98200	7.90400		24.20	1,117,480.00	140	454.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		92,767.00000	100,011,000	19.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		2,367.00000	1,811,000	19.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		88,159.00000	95,317,000	19.72	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		2,759.00000	2,117,000	19.72	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		97,425.00000	104,744,000	20.03	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		2,025.00000	1,544,000	20.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.07570	7.99600		23.67	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		70,708.00000	74,516,000	20.98	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		26,108.00000	21,946,000	20.98	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		68,035.00000	71,616,000	21.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		28,435.00000	24,046,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		73,486.00000	77,523,000	20.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		23,886.00000	19,953,000	20.79	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future				12.45580	12.37790		21.93	5,605,110.00	450	16,177.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.65	Call		893.00000	928,000	19.31	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.65	Put		165.00000	122,000	19.31	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.70	Call		859.00000	892,000	19.43	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.70	Put		181.00000	136,000	19.43	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.60	Call		929.00000	965,000	19.20	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.60	Put		151.00000	109,000	19.20	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		12.20	Call		578.00000	589,000	21.03	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		12.20	Put		400.00000	333,000	21.03	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.30	Call		1,159.00000	1,208,000	18.50	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.30	Put		81.00000	52,000	18.50	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.90	Call		734.00000	756,000	19.95	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.90	Put		256.00000	200,000	19.95	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.75	Call		825.00000	856,000	19.54	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		11.75	Put		197.00000	150,000	19.54	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		10.50	Call		1,899.00000	1,972,000	21.95	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		10.50	Put		21.00000	16,000	21.95	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		10.70	Call		1,706.00000	1,776,000	20.90	0.00	0	0.00
£ / R	On 19/12/2011	Foreign Exchange Future		10.70	Put		28.00000	20,000	20.90	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future				12.59360	12.51350		22.49	0.00	0	6,997.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.45	Call		1,325.00000	1,356,000	19.72	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.45	Put		262.00000	212,000	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,292.00000	1,322,000	19.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		279.00000	228,000	19.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,359.00000	1,392,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		246.00000	198,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,259.00000	1,288,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		296.00000	244,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,049.00000	1,067,000	20.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		436.00000	373,000	20.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,659.00000	1,711,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		146.00000	117,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,106.00000	1,127,000	20.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		393.00000	333,000	20.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		859.00000	867,000	21.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		646.00000	573,000	21.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,393.00000	1,428,000	19.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		230.00000	184,000	19.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,740.00000	1,795,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		127.00000	101,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,165.00000	1,189,000	20.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		352.00000	295,000	20.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,579.00000	1,628,000	19.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		166.00000	134,000	19.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.72390	12.63880		23.81	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,351.00000	1,390,000	21.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		562.00000	516,000	21.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,325.00000	1,363,000	21.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		586.00000	539,000	21.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,378.00000	1,417,000	21.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		539.00000	493,000	21.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10420	0.10310		23.88	0.00	0	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,313.00000	2,423,000	25.49	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	3,000	25.49	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,344.00000	1,443,000	21.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		34.00000	23,000	21.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,311.00000	3,420,000	30.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	0,000	30.41	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10450		23.44	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,559.00000	1,647,000	21.22	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		109.00000	87,000	21.22	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		907.00000	955,000	23.44	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		457.00000	395,000	23.44	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,464.00000	2,570,000	20.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		14.00000	10,000	20.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.87360	10.78290		24.19	2,446,560.00	225	28,110.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,059.00000	1,136,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		76.00000	62,000	21.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,019.00000	1,094,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		86.00000	70,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,100.00000	1,178,000	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		67.00000	54,000	21.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		904.00000	974,000	21.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		121.00000	100,000	21.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,278.00000	1,361,000	21.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		45.00000	37,000	21.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,511.00000	1,597,000	22.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		28.00000	23,000	22.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,417.00000	1,502,000	22.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		34.00000	28,000	22.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		198.00000	212,000	27.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,165.00000	1,088,000	27.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		941.00000	1,013,000	21.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		108.00000	89,000	21.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		224.00000	240,000	27.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,041.00000	966,000	27.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,324.00000	1,408,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		41.00000	34,000	21.97	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		377.00000	409,000	24.75	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		594.00000	535,000	24.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		730.00000	791,000	22.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		197.00000	167,000	22.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		215.00000	230,000	27.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,082.00000	1,006,000	27.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		670.00000	726,000	22.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		237.00000	202,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		867.00000	936,000	21.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		134.00000	112,000	21.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,232.00000	1,315,000	21.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		49.00000	41,000	21.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		316.00000	342,000	25.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		733.00000	668,000	25.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		797.00000	862,000	21.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		164.00000	138,000	21.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		831.00000	898,000	21.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		148.00000	124,000	21.85	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		217.00000	184,000	22.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		700.00000	758,000	22.26	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		395.00000	427,000	24.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		562.00000	503,000	24.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,292.00000	1,213,000	28.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		175.00000	187,000	28.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.00020	10.90750		22.84	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,068.00000	1,133,000	20.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		261.00000	233,000	20.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,036.00000	1,100,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		279.00000	250,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,101.00000	1,167,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		244.00000	217,000	20.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,914.00000	2,000,000	20.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		57.00000	50,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		974.00000	1,035,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		317.00000	285,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,276.00000	1,353,000	20.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		169.00000	153,000	20.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,959.00000	2,046,000	20.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		52.00000	46,000	20.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,204.00000	1,274,000	20.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		197.00000	174,000	20.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		790.00000	837,000	21.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		483.00000	437,000	21.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		723.00000	767,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		566.00000	517,000	22.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		944.00000	1,004,000	20.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		337.00000	304,000	20.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		590.00000	625,000	23.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		783.00000	725,000	23.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		470.00000	497,000	24.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,063.00000	997,000	24.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		663.00000	702,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		656.00000	602,000	22.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		410.00000	432,000	24.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,253.00000	1,182,000	24.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		644.00000	682,000	22.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		687.00000	632,000	22.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,478.00000	1,558,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		121.00000	108,000	20.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		526.00000	557,000	23.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		919.00000	857,000	23.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.12000	11.02280		22.15	0.00	0	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,088.00000	1,145,000	20.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		465.00000	425,000	20.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,061.00000	1,117,000	20.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		488.00000	447,000	20.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,115.00000	1,174,000	20.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		442.00000	404,000	20.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.23860	11.13740		22.43	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,107.00000	1,169,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		695.00000	656,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,081.00000	1,142,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		719.00000	679,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,134.00000	1,197,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		672.00000	634,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			402.05200	404.22400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.82000	410.02400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.35900	370.66500			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			373.64400	375.98300			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.91880	7.84190		24.18	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,142.00000	1,219,000	27.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	27.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,092.00000	1,169,000	26.90	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	26.90	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,192.00000	1,269,000	27.62	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	27.62	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		1.00000	0,000	25.11	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		843.00000	919,000	25.11	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		10.00000	6,000	21.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		452.00000	525,000	21.26	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		924.00000	847,000	35.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		16.00000	16,000	35.08	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		687.00000	610,000	32.04	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		29.00000	29,000	32.04	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,166.00000	1,089,000	37.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		8.00000	8,000	37.10	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.91420	7.83730		24.89	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		175.00000	215,000	23.36	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		88.00000	51,000	23.36	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		150.00000	183,000	23.87	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		113.00000	69,000	23.87	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		203.00000	250,000	22.86	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		66.00000	36,000	22.86	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.88190	7.82110		22.60	6,297,638.10	799	10,308.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,195.00000	1,252,000	25.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		24.00000	20,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,145.00000	1,205,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	23,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,242.00000	1,299,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	17,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		494.00000	535,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		173.00000	153,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		633.00000	678,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		112.00000	96,000	23.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.89940	7.83770		21.88	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		787.00000	832,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		199.00000	183,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		753.00000	797,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		215.00000	198,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		822.00000	868,000	21.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		184.00000	169,000	21.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		688.00000	730,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		250.00000	231,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,009.00000	1,059,000	21.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		121.00000	110,000	21.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		495.00000	528,000	21.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		407.00000	379,000	21.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		657.00000	697,000	21.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		269.00000	248,000	21.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		970.00000	1,020,000	21.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		132.00000	121,000	21.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,665.00000	1,724,000	22.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		27.00000	25,000	22.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		428.00000	456,000	21.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		490.00000	457,000	21.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.92070	7.85710		21.58	0.00	0	6,142.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		659.00000	694,000	21.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		452.00000	423,000	21.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		634.00000	669,000	21.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		477.00000	448,000	21.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		684.00000	720,000	21.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		427.00000	399,000	21.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.91440	8.85150		13.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,846.00000	1,902,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		295.00000	288,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,808.00000	1,864,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		307.00000	300,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,884.00000	1,941,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		283.00000	277,000	13.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.73030	7.68970		17.26	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		508.00000	532,000	16.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		68.00000	52,000	16.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		470.00000	493,000	16.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		80.00000	63,000	16.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		547.00000	573,000	16.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		57.00000	43,000	16.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		264.00000	271,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		224.00000	191,000	17.13	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		903.00000	939,000	17.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		13.00000	9,000	17.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		288.00000	297,000	17.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		198.00000	167,000	17.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		855.00000	891,000	16.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		15.00000	11,000	16.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		402.00000	420,000	16.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		112.00000	90,000	16.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		808.00000	842,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		18.00000	12,000	16.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		371.00000	387,000	16.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		131.00000	107,000	16.62	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.81050	7.76950		17.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		472.00000	483,000	16.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		253.00000	223,000	16.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		447.00000	456,000	16.76	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		278.00000	246,000	16.76	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		499.00000	511,000	16.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		230.00000	201,000	16.50	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06600	0.06410			0.00	0	12,659.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.06880	0.08020			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17890	0.15960			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.38850	0.38050			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15870	0.18550			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20090	0.18020			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.79930	8.75670		24.24	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		617.00000	629,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		160.00000	130,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		587.00000	596,000	21.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		180.00000	147,000	21.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		649.00000	663,000	21.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		142.00000	114,000	21.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		505.00000	509,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		248.00000	210,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		719.00000	736,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		112.00000	87,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		911.00000	938,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		54.00000	39,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		480.00000	482,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		273.00000	233,000	22.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		337.00000	333,000	24.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		480.00000	434,000	24.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		208.00000	200,000	27.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		851.00000	801,000	27.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		264.00000	257,000	26.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		657.00000	608,000	26.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		531.00000	536,000	22.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		224.00000	187,000	22.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		831.00000	854,000	20.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		74.00000	55,000	20.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,046.00000	1,078,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		39.00000	29,000	21.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		373.00000	369,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		416.00000	370,000	24.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,138.00000	1,172,000	21.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		31.00000	23,000	21.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		412.00000	411,000	23.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		355.00000	312,000	23.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		321.00000	316,000	25.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		514.00000	467,000	25.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		456.00000	457,000	23.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		299.00000	258,000	23.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		198.00000	191,000	27.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		891.00000	842,000	27.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		251.00000	244,000	26.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		694.00000	645,000	26.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.92440	8.87970		23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		698.00000	693,000	22.28	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		418.00000	369,000	22.28	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		676.00000	670,000	22.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		446.00000	396,000	22.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		721.00000	717,000	22.05	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		391.00000	343,000	22.05	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				369.51100	371.62200			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		146,220.00000	125,110,000		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		146,120.00000	125,010,000		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		146,320.00000	125,210,000		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				374.81200	376.95400			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		79,540.00000	58,120,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		79,440.00000	58,020,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		79,640.00000	58,220,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.13600	160.25300			1,601,360.00	1	86.00
IGOV	On	02/02/2012	Index Future			162.43400	162.55200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.05800	440.18400			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
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			5.53000	5.56200			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.41000	5.50400			0.00	700	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.40000	5.38100			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.37000	5.34000			0.00	700	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.30000	5.27600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.27000	5.24900			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.28000	5.26000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.42000	5.37600			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.58000	5.53000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.83000	5.78700			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.11000	6.08000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.40000	6.35000			0.00	0	500.00
JN02	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.50	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			361.85700	365.18800			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.04800	370.42700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.72000	6.62800		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,005.00000	5,655,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,185.00000	5,834,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,826.00000	5,475,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		677.00000	891,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		378.00000	242,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		93.00000	145,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,504.00000	1,205,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,839.00000	1,520,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		52.00000	84,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,462.00000	3,113,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		2.00000	4,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.80100	6.70100		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,242.00000	5,895,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Put		34.00000	43,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,404.00000	6,056,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		30.00000	38,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,079.00000	5,734,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		38.00000	49,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		961.00000	809,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,501.00000	1,705,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,868.00000	3,155,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		334.00000	265,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,945.00000	1,713,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		708.00000	832,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.86300	6.75500		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,040.00000	4,721,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		205.00000	244,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,182.00000	4,861,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		190.00000	226,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,898.00000	4,582,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		221.00000	262,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.91200	6.79300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,245.00000	3,960,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		607.00000	687,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,363.00000	4,075,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		578.00000	655,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,128.00000	3,846,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		638.00000	721,000	4.31	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	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			8.40100	8.29100		12.00	535,836,840.00	4,400	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,646.00000	5,635,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		66.00000	112,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,073.00000	6,052,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		49.00000	85,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,220.00000	5,223,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		86.00000	146,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		244.00000	388,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,566.00000	3,653,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,637.00000	3,384,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		769.00000	459,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,254.00000	1,740,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,823.00000	1,252,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,062.00000	2,293,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		595.00000	883,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,501.00000	6,472,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		36.00000	64,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,073.00000	6,035,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		184.00000	89,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		503.00000	281,000	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		3,366.00000	4,201,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		1,122.00000	712,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,007.00000	2,654,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.48100	8.36800		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,143.00000	6,344,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,359.00000	1,625,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,475.00000	6,660,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,251.00000	1,501,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,817.00000	6,036,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,475.00000	1,760,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,378.00000	8,178,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,296.00000	1,031,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,021.00000	18,053,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		113.00000	79,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,591.00000	6,288,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		2,023.00000	1,654,000	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		35,634.00000	34,568,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,408.00000	106,342,000	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			8.55600	8.43800		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,795.00000	7,058,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,721.00000	3,077,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,087.00000	7,336,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,577.00000	2,919,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		7,507.00000	6,784,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,872.00000	3,241,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.62700	8.50500		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,840.00000	6,197,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,627.00000	5,094,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,093.00000	6,437,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,436.00000	4,890,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,592.00000	5,963,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,826.00000	5,306,000	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			214.54338	214.48499			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,485.00000	2,543,000		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		2,435.00000	2,493,000		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		2,535.00000	2,593,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.81686	242.02871			0.00	0	183.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Call		3,529.00000	3,317,000		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		3,479.00000	3,267,000		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		3,579.00000	3,367,000		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			6.34200	6.24500		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,967.00000	4,685,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,105.00000	4,822,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,830.00000	4,547,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.39500	6.28800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,122.00000	4,836,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,249.00000	4,962,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,996.00000	4,709,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.42600	6.30800		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,572.00000	3,304,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		86.00000	109,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,681.00000	3,412,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		77.00000	99,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,462.00000	3,197,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		95.00000	120,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.43800	6.30600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,852.00000	2,604,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		214.00000	261,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,945.00000	2,695,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		198.00000	244,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,759.00000	2,515,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		229.00000	281,000	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			176.99916	176.98999			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,490.00000	176,499,000		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		176,440.00000	176,449,000		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		176,540.00000	176,549,000		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			176.87504	176.86616			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		134.00000	125,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Put		184.00000	175,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		84.00000	75,000		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			7.56000	7.47500		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,758.00000	4,355,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2.00000	4,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,982.00000	4,578,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1.00000	2,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,534.00000	4,131,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		4.00000	6,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.66000	7.57000		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,476.00000	5,109,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		238.00000	283,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,668.00000	5,298,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		216.00000	257,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,285.00000	4,922,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		263.00000	311,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.75000	7.65400		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,332.00000	4,994,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		650.00000	733,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,500.00000	5,158,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		611.00000	690,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,166.00000	4,833,000	7.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		692.00000	780,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.83300	7.73200		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,604.00000	4,311,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,433.00000	1,564,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,745.00000	4,448,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,372.00000	1,499,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,464.00000	4,176,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,496.00000	1,632,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.81000	7.73000		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,374.00000	4,941,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3.00000	5,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,627.00000	5,193,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2.00000	3,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,120.00000	4,688,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		4.00000	7,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.90500	7.82100		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,217.00000	5,819,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		236.00000	279,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,437.00000	6,036,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		212.00000	252,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,998.00000	5,604,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		261.00000	309,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			7.99200	7.90400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,175.00000	4,837,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		977.00000	1,086,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,364.00000	5,021,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		924.00000	1,029,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,994.00000	4,661,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,038.00000	1,152,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.07700	7.98400		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,480.00000	4,187,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,979.00000	2,143,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,635.00000	4,337,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,896.00000	2,054,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,328.00000	4,041,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,066.00000	2,236,000	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			6.03000	5.93200		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,667.00000	3,465,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,765.00000	3,563,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,568.00000	3,366,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.05900	5.94700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,687.00000	3,482,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,774.00000	3,569,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,599.00000	3,395,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	3,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.05700	5.92700		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,576.00000	2,387,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		83.00000	103,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,647.00000	2,457,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		76.00000	95,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,506.00000	2,319,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		91.00000	113,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.01200	5.85800		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,080.00000	1,905,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		182.00000	219,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,136.00000	1,959,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		170.00000	206,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,023.00000	1,850,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		192.00000	231,000	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			8.06400	7.97400		8.75	0.00	0	8,999.00

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	8.75	Call		4,370.00000	3,865,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		22.00000	35,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,635.00000	4,127,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		16.00000	25,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,105.00000	3,605,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		30.00000	47,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,114.00000	1,416,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		686.00000	471,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,479.00000	1,132,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		470.00000	641,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,338.00000	1,907,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		200.00000	286,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,021.00000	4,522,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		32.00000	15,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,683.00000	2,062,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		380.00000	241,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		955.00000	1,231,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		816.00000	575,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,575.00000	2,129,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		157.00000	228,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.15800	8.06400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,535.00000	5,094,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		462.00000	547,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,756.00000	5,308,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		422.00000	499,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		5,317.00000	4,882,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		507.00000	597,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.24800	8.15000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,724.00000	4,359,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,522.00000	1,690,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,904.00000	4,532,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,442.00000	1,602,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,542.00000	4,184,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,602.00000	1,776,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.33500	8.23200		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,834.00000	4,485,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,140.00000	2,334,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,998.00000	4,644,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,049.00000	2,238,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,671.00000	4,329,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,233.00000	2,434,000	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			8.10200	8.00700		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,473.00000	3,907,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		29.00000	47,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,754.00000	4,184,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Put		21.00000	35,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,192.00000	3,632,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		39.00000	63,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,121.00000	1,456,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		768.00000	519,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		464.00000	648,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,645.00000	1,245,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,579.00000	2,088,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		194.00000	287,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,319.00000	4,742,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		12.00000	19,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.18800	8.08900		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,818.00000	5,324,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		531.00000	631,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,052.00000	5,551,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		486.00000	579,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,586.00000	5,099,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		578.00000	686,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.26800	8.16500		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,928.00000	5,476,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,177.00000	1,329,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,137.00000	5,678,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,112.00000	1,256,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,722.00000	5,277,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,247.00000	1,405,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.34400	8.23700		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,180.00000	4,787,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,291.00000	2,511,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,360.00000	4,960,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,196.00000	2,408,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,002.00000	4,616,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,390.00000	2,616,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80900	8.65300		16.50	0.00	0	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,733.00000	1,047,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		952.00000	1,515,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,977.00000	1,231,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		799.00000	1,302,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,505.00000	881,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,125.00000	1,750,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87900	8.71900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,234.00000	3,460,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,036.00000	2,526,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,471.00000	3,673,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,892.00000	2,359,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		4,004.00000	3,255,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,189.00000	2,705,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.94400	8.78000		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,904.00000	4,166,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,194.00000	3,737,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,121.00000	4,364,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,032.00000	3,555,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,692.00000	3,973,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,365.00000	3,927,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.00600	8.83800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,598.00000	5,797,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,482.00000	3,977,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,818.00000	6,002,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,338.00000	3,818,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,381.00000	5,595,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,632.00000	4,142,000	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			131.52411	132.04347			0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		1,043.00000	524,000		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		993.00000	474,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,093.00000	574,000		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			112.86892	113.14619			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,896.00000	111,619,000		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		111,846.00000	111,569,000		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		111,946.00000	111,669,000		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			113.15048	113.43185			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,932.00000	2,650,000		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		2,882.00000	2,600,000		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		2,982.00000	2,700,000		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			109.69543	109.69020			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,190.00000	107,195,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,140.00000	107,145,000		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		107,240.00000	107,245,000		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			109.80081	109.79564			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,296.00000	1,301,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,246.00000	1,251,000		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		1,346.00000	1,351,000		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			8.85200	8.72600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		195.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	820,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		599.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	417,000		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		212.00000	1,227,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.93300	8.80400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,548.00000	524,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,936.00000	912,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,157.00000	133,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00500	8.87300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,900.00000	1,867,000		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		3,273.00000	2,240,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,524.00000	1,491,000		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			9.07400	8.93700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,387.00000	1,329,000		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		2,759.00000	1,701,000		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		2,013.00000	955,000		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			16,004.94000	15,876.33000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.25220	1.24520		24.07	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,514.00000	1,573,000	22.63	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		62.00000	51,000	22.63	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,094.00000	1,135,000	21.72	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		142.00000	113,000	21.72	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,976.00000	2,042,000	23.54	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		24.00000	20,000	23.54	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.26860	1.26140		23.34	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,099.00000	1,118,000	22.22	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		485.00000	432,000	22.22	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		865.00000	872,000	23.34	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		751.00000	686,000	23.34	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,401.00000	1,437,000	21.56	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		287.00000	251,000	21.56	0.00	0	0.00

Total for Derivatives : **689,184,123.40** **24,484** **1,300,199.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	5,700,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	15,000,000.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	200,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			39,480,000,000,000.00	394,800,000	278,000,000.00
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	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			4,158,400,000,000.00	519,800,000	743,700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	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
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		310,000,000,000.00	3,100,000	3,100,000	4,050,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	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
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		2,592,000,000,000.00		25,920,000	12,960,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	20,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	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
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000		30,000,000,000,000.00		300,000,000	300,000,000.00
CLN217	On	11/10/2014			100.00000	100.00000		40,000,000,000,000.00		400,000,000	400,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
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	600,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	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
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		54,400,000,000,000.00		544,000,000	75,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,000,000,000,000.00		460,000,000	125,785,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ127L _{On}	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ141L _{On}	09/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ142L _{On}	09/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ149L _{On}	13/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L _{On}	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ155L _{On}	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ156L _{On}	07/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ157L _{On}	08/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ158L _{On}	16/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ159L _{On}	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 _{On}	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 _{On}	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 _{On}	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		17,980,000,000,000.00	179,800,000	179,800,000	152,193,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,681,125,000,000.00	938,500,000	938,500,000	283,970,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		11,965,000,000,000.00	1,196,500,000	1,196,500,000	381,236,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		4,097,700,000,000.00	522,000,000	522,000,000	180,027,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		6,135,000,000,000.00	818,000,000	818,000,000	276,047,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	400,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	27,600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD16	On	12/01/2012	Spot Bond			100.00000	100.00000		20,330,000,000,000.00	203,300,000	203,300,000	203,300,000.00
GRD16	On	18/01/2012	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
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000		60,000,000,000.00	600,000	600,000	1,700,000.00
GRT03	On	15/10/2015	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
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		4,700,000,000,000.00		47,000,000	29,292,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		2,400,000,000,000.00		24,000,000	16,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,780,000,000,000.00		37,800,000	20,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			8,700,000,000,000.00	87,000,000	55,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2012			100.00000	100.00000			57,500,000,000,000.00	575,000,000	485,000,000.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			11,200,000,000,000.00	112,000,000	29,400,000.00
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			44,780,000,000.00	447,800	223,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		940,000,000,000.00		9,400,000	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	10,000,000.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			27,960,000,000,000.00	279,600,000	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		16,000,000,000,000.00		160,000,000	85,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		900,000,000,000.00		9,000,000	11,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,700,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,200,000,000,000.00		22,000,000	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,360,000,000,000.00		13,600,000	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		9,200,000,000,000.00		92,000,000	28,380,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.70000	6.61000			222,214,025,837,100.00	33,166,272,513	11,802,293,126.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.38000	8.27000			232,421,105,764,300.00	27,735,215,485	10,542,127,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.28000	0.30000			386,528,256,800.00	1,380,458,060	1,225,843,102.00
R197	On	07/12/2023	Spot Bond			2.47000	2.46000			315,379,480,000.00	127,684,000	207,614,500.00
R201	On	21/12/2014	Spot Bond			6.33000	6.23500			49,483,825,500,000.00	7,817,350,000	2,457,920,000.00
R202	On	07/12/2033	Spot Bond			2.60000	2.60000			410,410,000,000.00	157,850,000	1,225,551,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.53500	7.45000			147,805,053,000,000.00	19,615,800,000	7,644,237,945.00
R204	On	21/12/2018	Spot Bond			7.78500	7.70500			110,831,533,965,000.00	14,236,549,000	4,479,776,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.02500	5.93000			73,107,350,000,000.00	12,134,000,000	5,116,610,000.00
R207	On	15/01/2020	Spot Bond			8.04000	7.95000			154,297,453,824,000.00	19,191,225,600	7,556,753,000.00
R208	On	31/03/2021	Spot Bond			8.08000	7.98500			176,598,685,840,000.00	21,856,273,000	7,664,964,000.00
R209	On	31/03/2036	Spot Bond			8.79000	8.63500			140,804,373,000,000.00	16,018,700,000	9,705,438,000.00
R210	On	31/03/2028	Spot Bond			2.63000	2.60000			115,207,150,000.00	43,805,000	461,610,000.00
R211	On	31/01/2017	Spot Bond			1.45000	1.40000			688,605,000,000.00	474,900,000	1,514,915,908.00
R212	On	31/01/2022	Spot Bond			2.47000	2.47000			2,633,761,000,000.00	1,066,300,000	575,804,327.00
R213	On	28/02/2031	Spot Bond			8.83000	8.70500			36,406,090,000,000.00	4,123,000,000	1,696,060,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			27,164,215,000,000.00	4,179,110,000	3,495,210,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	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		1,600,000,000,000.00		16,000,000	8,000,000.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000		7,800,000,000,000.00	78,000,000	26,000,000.00	
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			6,300,000,000,000.00	63,000,000	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			4,500,000,000,000.00	45,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			565,000,000,000.00	5,650,000	2,825,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A 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
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A 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
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D On 18/04/2036 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A On 18/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A On 18/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A 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
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
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	4,000,000.00	
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,800,000,000,000.00	2,018,000,000	1,008,000,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		107,200,000,000,000.00	1,072,000,000	432,008,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		40,650,000,000,000.00	406,500,000	152,500,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		52,800,000,000,000.00	528,000,000	172,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,200,000,000,000.00	42,000,000	21,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	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			7,600,000,000,000.00	76,000,000	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			8,400,000,000,000.00	84,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	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
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,760,000,000,000.00	107,600,000	107,600,000	54,217,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		78,200,000,000,000.00	782,000,000	782,000,000	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	66,000,000	38,070,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,600,000,000,000.00		116,000,000	33,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,429,352,607,617,200.00	197,505,610,458	86,655,932,788.00
Grand Total:							2,429,353,296,801,320.00	17,505,634,942	86,657,232,987.00