



Daily MTM Report

Daily summary for: 14/10/2011

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			7.92120	8.00160		23.64	112,536,488.40	14,207	304,774.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		702.00000	640,000	20.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		50.00000	69,000	20.11	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		663.00000	603,000	20.35	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		61.00000	82,000	20.35	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		742.00000	678,000	19.87	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		40.00000	57,000	19.87	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		6.00000	8,000	20.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,258.00000	1,179,000	20.48	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		323.00000	369,000	24.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		325.00000	290,000	24.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		13.00000	18,000	19.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,015.00000	939,000	19.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		32.00000	47,000	19.63	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		784.00000	718,000	19.63	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,853.00000	1,773,000	23.63	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	2,000	23.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		87.00000	112,000	20.83	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		589.00000	533,000	20.83	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,554.00000	1,474,000	21.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	3,000	21.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,603.00000	1,524,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	3,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,753.00000	1,673,000	22.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		306.00000	273,000	24.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		354.00000	402,000	24.65	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,052.00000	1,972,000	25.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	25.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		625.00000	567,000	20.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		73.00000	96,000	20.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,307.00000	1,228,000	20.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	7,000	20.71	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,209.00000	1,131,000	20.26	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		7.00000	10,000	20.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		365.00000	328,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		263.00000	307,000	23.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		464.00000	418,000	22.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		162.00000	197,000	22.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,160.00000	1,083,000	20.03	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		8.00000	12,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,703.00000	1,623,000	22.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	22.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,653.00000	1,573,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,002.00000	1,922,000	24.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		412.00000	370,000	22.93	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		210.00000	249,000	22.93	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		523.00000	472,000	21.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		121.00000	151,000	21.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,405.00000	1,326,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	21.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,152.00000	2,072,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		388.00000	348,000	23.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		236.00000	277,000	23.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		25.00000	38,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		827.00000	759,000	19.39	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,455.00000	1,376,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		3.00000	5,000	21.38	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		216.00000	193,000	26.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		564.00000	622,000	26.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		256.00000	229,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		454.00000	508,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,902.00000	1,822,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		0.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		873.00000	802,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		21.00000	31,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,111.00000	1,034,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		9.00000	13,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		920.00000	845,000	18.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		18.00000	24,000	18.91	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,356.00000	1,277,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	6,000	20.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,803.00000	1,723,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	2,000	23.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		229.00000	204,000	26.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		527.00000	583,000	26.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,504.00000	1,425,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	4,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,063.00000	987,000	19.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		11.00000	16,000	19.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		492.00000	445,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		140.00000	174,000	21.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		204.00000	182,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		602.00000	661,000	27.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		242.00000	216,000	26.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		490.00000	545,000	26.01	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		437.00000	393,000	22.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		185.00000	222,000	22.58	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		967.00000	892,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		15.00000	21,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		288.00000	258,000	24.99	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		386.00000	437,000	24.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,952.00000	1,872,000	24.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		344.00000	308,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		292.00000	337,000	23.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		555.00000	502,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		103.00000	131,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		272.00000	243,000	25.33	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		420.00000	472,000	25.33	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		141.00000	126,000	29.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		889.00000	955,000	29.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		932.00000	999,000	29.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		134.00000	120,000	29.72	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		16.00000	13,000	38.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,964.00000	3,042,000	38.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,902.00000	3,982,000	38.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		4.00000	3,000	38.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		804.00000	868,000	28.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		156.00000	139,000	28.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.01120	8.09580		23.37	4,005,600.00	500	41,244.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,129.00000	1,056,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		69.00000	81,000	19.73	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		1,086.00000	1,014,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		76.00000	89,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,172.00000	1,098,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		62.00000	73,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,159.00000	1,086,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		63.00000	75,000	19.76	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,033.00000	962,000	19.63	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		87.00000	101,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		952.00000	886,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		106.00000	125,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,336.00000	1,259,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		40.00000	48,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		993.00000	922,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		97.00000	111,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,381.00000	1,304,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		35.00000	43,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		749.00000	695,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		203.00000	234,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		552.00000	513,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		406.00000	452,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		844.00000	786,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		148.00000	175,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		429.00000	396,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		633.00000	685,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,427.00000	1,349,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		31.00000	38,000	20.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		414.00000	382,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		668.00000	721,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,291.00000	1,215,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		45.00000	54,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		533.00000	495,000	23.37	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		437.00000	484,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,075.00000	1,003,000	19.67	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		79.00000	92,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,473.00000	1,395,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		27.00000	34,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		812.00000	754,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		166.00000	193,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		461.00000	426,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		565.00000	615,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		594.00000	552,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		348.00000	391,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,117.00000	1,044,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		71.00000	83,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,520.00000	1,441,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		24.00000	30,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		616.00000	572,000	22.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		320.00000	361,000	22.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		514.00000	476,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		468.00000	515,000	23.60	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		573.00000	532,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		377.00000	421,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		478.00000	442,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		532.00000	581,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		878.00000	818,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		132.00000	157,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		913.00000	852,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		117.00000	141,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,247.00000	1,171,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		51.00000	60,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		664.00000	617,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		268.00000	306,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		496.00000	459,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		500.00000	548,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		780.00000	724,000	20.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		184.00000	213,000	20.70	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,711.00000	1,629,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		15.00000	18,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,955.00000	1,872,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		9.00000	11,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		720.00000	666,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		224.00000	255,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		445.00000	411,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		599.00000	650,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,906.00000	1,823,000	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	6.20	Put		10.00000	12,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,203.00000	1,128,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		57.00000	67,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		640.00000	594,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		294.00000	333,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		400.00000	369,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		704.00000	758,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,662.00000	1,581,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		16.00000	20,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		692.00000	641,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		246.00000	280,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,567.00000	1,488,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		21.00000	27,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,614.00000	1,534,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		18.00000	23,000	20.16	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,759.00000	1,677,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		13.00000	16,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,004.00000	1,921,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		8.00000	10,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		386.00000	356,000	25.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		740.00000	795,000	25.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		373.00000	344,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		777.00000	833,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		305.00000	282,000	27.09	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,009.00000	1,071,000	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.09230	8.18440		23.13	16,184.60	2	22,371.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,094.00000	1,022,000	19.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		160.00000	180,000	19.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,058.00000	987,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		174.00000	195,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,132.00000	1,058,000	19.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		148.00000	166,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16960	8.27270		23.11	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,268.00000	1,185,000	19.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		195.00000	215,000	19.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,233.00000	1,151,000	19.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		210.00000	231,000	19.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,303.00000	1,220,000	19.45	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		180.00000	200,000	19.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		225.00000	248,000	19.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,198.00000	1,118,000	19.64	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,343.00000	1,407,000	26.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		516.00000	477,000	26.10	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		879.00000	821,000	21.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		506.00000	551,000	21.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		639.00000	593,000	24.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		966.00000	1,023,000	24.55	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,422.00000	1,487,000	26.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		495.00000	457,000	26.40	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.24870	8.36970		23.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,114.00000	1,037,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		444.00000	488,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,091.00000	1,015,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		471.00000	516,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,137.00000	1,059,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		417.00000	460,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		616.00000	667,000	22.45	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		986.00000	916,000	22.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,374.00000	1,446,000	25.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		644.00000	595,000	25.77	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.33570	8.47940		23.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,155.00000	1,071,000	22.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		626.00000	685,000	22.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,136.00000	1,051,000	22.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		657.00000	715,000	22.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,175.00000	1,089,000	22.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		596.00000	653,000	22.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,398.00000	1,478,000	25.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		777.00000	714,000	25.45	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,098.00000	1,013,000	22.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		719.00000	777,000	22.81	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.09570	9.43910		24.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,022.00000	1,793,000	23.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,083.00000	1,197,000	23.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,001.00000	1,776,000	23.93	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	12/12/2014	Foreign Exchange Future	8.55	Put		1,112.00000	1,230,000	23.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,038.00000	1,810,000	23.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,049.00000	1,164,000	23.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		761.00000	878,000	22.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,200.00000	1,974,000	22.54	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.18270	10.25440		26.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,516.00000	2,479,000	24.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,462.00000	1,496,000	24.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,500.00000	2,459,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,496.00000	1,526,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,532.00000	2,495,000	24.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,428.00000	1,462,000	24.86	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.92120	8.00160		23.64	411,902.40	52	476.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			101,509.00000	93,906,000	19.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,349.00000	1,786,000	19.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			96,738.00000	89,194,000	19.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,578.00000	2,074,000	19.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			106,311.00000	98,656,000	19.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,151.00000	1,536,000	19.58	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.01120	8.09580		23.37	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			74,945.00000	69,458,000	20.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			20,365.00000	23,338,000	20.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			72,003.00000	66,642,000	21.07	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			22,423.00000	25,522,000	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		77,998.00000	72,381,000	20.70		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		18,418.00000	21,261,000	20.70		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.51940	12.57320			20.56	82,765,753.40	6,611	18,150.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,003.00000	957,000	18.10		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		80.00000	88,000	18.10		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		963.00000	917,000	18.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		90.00000	98,000	18.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,044.00000	997,000	18.06		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		71.00000	78,000	18.06		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		623.00000	587,000	19.43		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		250.00000	268,000	19.43		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,306.00000	1,256,000	17.81		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		33.00000	37,000	17.81		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		810.00000	766,000	18.31		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		137.00000	147,000	18.31		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		923.00000	878,000	18.18		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		100.00000	109,000	18.18		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,086.00000	2,033,000	22.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		13.00000	14,000	22.25		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,890.00000	1,836,000	21.05		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		17.00000	17,000	21.05		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.65060	12.71110			21.23	0.00	0	7,002.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,417.00000	1,364,000	18.25		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		156.00000	163,000	18.25		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		1,380.00000	1,327,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		169.00000	176,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,459.00000	1,401,000	18.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		148.00000	150,000	18.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,343.00000	1,291,000	18.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		182.00000	190,000	18.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,106.00000	1,060,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		295.00000	309,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,808.00000	1,749,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		97.00000	98,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,170.00000	1,122,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		259.00000	271,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		885.00000	848,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		474.00000	497,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,501.00000	1,443,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		140.00000	142,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,897.00000	1,839,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		86.00000	88,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,237.00000	1,188,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		226.00000	237,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,719.00000	1,660,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		108.00000	109,000	18.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.76870	12.84140		23.48	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,455.00000	1,399,000	21.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		464.00000	480,000	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,427.00000	1,372,000	21.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		486.00000	503,000	21.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,485.00000	1,427,000	21.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		444.00000	458,000	21.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10250	0.10430		24.42	0.00	0	5,550.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,432.00000	2,253,000	24.75	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	3,000	24.75	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,451.00000	1,283,000	21.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		21.00000	33,000	21.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,430.00000	3,250,000	30.13	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.13	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10570		23.72	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,651.00000	1,497,000	21.31	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		81.00000	107,000	21.31	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		951.00000	846,000	23.72	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		381.00000	456,000	23.72	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,579.00000	2,403,000	20.72	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		9.00000	13,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.97530	10.95760		20.88	274,382.50	25	28,534.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,186.00000	1,200,000	18.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		28.00000	25,000	18.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,139.00000	1,152,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		31.00000	27,000	17.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,234.00000	1,248,000	18.32	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		26.00000	23,000	18.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,008.00000	1,019,000	18.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		50.00000	44,000	18.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,426.00000	1,442,000	19.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		18.00000	17,000	19.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,670.00000	1,686,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		12.00000	11,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,572.00000	1,588,000	20.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		14.00000	13,000	20.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		184.00000	178,000	24.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		976.00000	953,000	24.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,051.00000	1,063,000	17.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		43.00000	38,000	17.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		212.00000	206,000	23.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		854.00000	831,000	23.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,475.00000	1,490,000	19.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		17.00000	15,000	19.75	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		383.00000	381,000	21.08	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		425.00000	406,000	21.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		807.00000	815,000	18.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		99.00000	90,000	18.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		202.00000	197,000	23.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		894.00000	872,000	23.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		734.00000	740,000	18.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		126.00000	115,000	18.77	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	19/12/2011	Foreign Exchange Future	10.05	Call		966.00000	977,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		58.00000	52,000	18.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,378.00000	1,393,000	19.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		20.00000	18,000	19.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		313.00000	309,000	21.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		555.00000	534,000	21.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		885.00000	894,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		77.00000	69,000	18.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		925.00000	935,000	18.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		67.00000	60,000	18.26	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		112.00000	102,000	18.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		770.00000	777,000	18.67	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		403.00000	401,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		395.00000	376,000	20.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,102.00000	1,080,000	24.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		160.00000	155,000	24.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.09700	11.08500		20.64	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,150.00000	1,155,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		165.00000	158,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,114.00000	1,119,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		179.00000	172,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,187.00000	1,193,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		152.00000	146,000	18.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,064.00000	2,074,000	19.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		29.00000	27,000	19.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,044.00000	1,048,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		209.00000	201,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,389.00000	1,396,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		104.00000	99,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,112.00000	2,122,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		27.00000	25,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,306.00000	1,313,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		121.00000	116,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		826.00000	826,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		341.00000	329,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		750.00000	749,000	19.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		415.00000	402,000	19.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,010.00000	1,013,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		225.00000	216,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		602.00000	597,000	20.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		617.00000	600,000	20.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		470.00000	463,000	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		885.00000	866,000	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		682.00000	680,000	20.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		497.00000	483,000	20.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		405.00000	398,000	22.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,070.00000	1,051,000	22.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		661.00000	658,000	20.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		526.00000	511,000	20.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,606.00000	1,614,000	18.66	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		71.00000	67,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		531.00000	526,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		746.00000	729,000	21.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.20730	11.20510		20.42	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,144.00000	1,136,000	18.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		339.00000	329,000	18.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,114.00000	1,106,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		359.00000	349,000	18.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,175.00000	1,167,000	18.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		320.00000	310,000	18.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.31170	11.32630		20.66	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,182.00000	1,171,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		581.00000	585,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,153.00000	1,143,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		602.00000	607,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,170.00000	1,160,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		519.00000	524,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			402.49100	401.17100			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			408.26400	406.92500			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.58100	367.49500			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			373.86700	372.76600			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.86400	7.93750		23.56	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,238.00000	1,164,000	27.66	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		1.00000	0,000	27.66	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,188.00000	1,114,000	27.38	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		1.00000	0,000	27.38	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,288.00000	1,214,000	27.94	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		1.00000	0,000	27.94	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		1.00000	0,000	25.98	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		938.00000	864,000	25.98	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		3.00000	4,000	20.58	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		540.00000	468,000	20.58	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		824.00000	893,000	35.40	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		11.00000	7,000	35.40	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		585.00000	651,000	32.71	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		22.00000	15,000	32.71	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,066.00000	1,138,000	36.93	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		3.00000	2,000	36.93	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.85960	7.93290		24.25	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		214.00000	159,000	23.56	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		31.00000	49,000	23.56	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		180.00000	128,000	23.91	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		47.00000	68,000	23.91	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		253.00000	193,000	23.21	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		20.00000	33,000	23.21	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.10730	8.03230		19.42	3,972,577.00	490	10,333.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,392.00000	1,463,000	23.00	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		10.00000	6,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,342.00000	1,414,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		10.00000	7,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,440.00000	1,512,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	5,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		612.00000	663,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		80.00000	56,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		783.00000	842,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		51.00000	35,000	20.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.11910	8.04860		19.12	162,382.00	20	22,269.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		907.00000	965,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		108.00000	96,000	19.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		868.00000	925,000	19.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		119.00000	106,000	19.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		947.00000	1,006,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		98.00000	87,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		792.00000	847,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		143.00000	128,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,156.00000	1,219,000	19.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		57.00000	50,000	19.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		559.00000	603,000	18.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		260.00000	234,000	18.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		756.00000	810,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		157.00000	141,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,112.00000	1,175,000	19.23	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		63.00000	56,000	19.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,860.00000	1,930,000	21.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	11,000	21.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		477.00000	516,000	18.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		328.00000	297,000	18.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.12930	8.06770		19.00	0.00	0	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		718.00000	759,000	18.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		300.00000	280,000	18.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		690.00000	728,000	18.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		322.00000	299,000	18.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		749.00000	791,000	18.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		281.00000	262,000	18.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.13590	9.01810		13.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,992.00000	2,088,000	13.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		274.00000	252,000	13.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,952.00000	2,048,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		284.00000	262,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,031.00000	2,131,000	13.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		263.00000	245,000	13.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.80690	7.78200		17.03	117,103.50	15	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		569.00000	590,000	15.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		37.00000	33,000	15.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		528.00000	548,000	15.62	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		46.00000	41,000	15.62	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		612.00000	633,000	15.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		30.00000	26,000	15.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		294.00000	304,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		162.00000	147,000	16.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		988.00000	1,012,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		6.00000	5,000	16.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		321.00000	333,000	16.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		139.00000	126,000	16.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		939.00000	963,000	16.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		7.00000	6,000	16.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		451.00000	468,000	15.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		69.00000	61,000	15.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		890.00000	914,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		8.00000	7,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		415.00000	432,000	15.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		83.00000	75,000	15.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.88350	7.86160		17.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		506.00000	519,000	16.14	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		194.00000	186,000	16.14	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		478.00000	491,000	16.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		216.00000	208,000	16.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		535.00000	549,000	15.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		173.00000	166,000	15.99	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06380	0.07040			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			0.07470	0.08320			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19010	0.19070			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.36640	0.39230			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.17060	0.15190			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21370	0.21490			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.87340	8.88430		23.16	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		680.00000	667,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		96.00000	94,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		645.00000	631,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		111.00000	108,000	20.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		718.00000	704,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		84.00000	81,000	20.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		546.00000	534,000	21.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		162.00000	161,000	21.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		795.00000	782,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		61.00000	59,000	19.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,013.00000	999,000	19.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		29.00000	26,000	19.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		517.00000	505,000	21.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		183.00000	182,000	21.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		352.00000	340,000	23.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		368.00000	367,000	23.46	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		207.00000	198,000	26.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		723.00000	725,000	26.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		269.00000	258,000	24.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		535.00000	535,000	24.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		577.00000	565,000	20.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		143.00000	142,000	20.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		920.00000	908,000	19.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		36.00000	35,000	19.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,155.00000	1,142,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	19,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		393.00000	381,000	22.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		309.00000	308,000	22.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,251.00000	1,239,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	16,000	21.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		439.00000	427,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		255.00000	254,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		333.00000	322,000	23.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		399.00000	399,000	23.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		490.00000	478,000	21.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		206.00000	205,000	21.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		196.00000	188,000	26.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		762.00000	765,000	26.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		255.00000	245,000	25.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		571.00000	572,000	25.22	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.99800	9.01240		23.16	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		728.00000	715,000	21.32	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		316.00000	317,000	21.32	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		703.00000	690,000	21.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		341.00000	342,000	21.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		753.00000	740,000	21.09	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		291.00000	292,000	21.09	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				369.77400	368.72900			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		117,290.00000	127,740,000		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		117,190.00000	127,640,000		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		117,390.00000	127,840,000		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				375.07800	374.01800			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		50,180.00000	60,780,000		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		50,080.00000	60,680,000		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		50,280.00000	60,880,000		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			159.82900	159.85400			0.00	0	86.00
IGOV	On	02/02/2012	Index Future			162.12100	162.14700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.62900	439.55300			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.42000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.41000	5.41000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.39000	5.39000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.32000	5.32000			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				5.29000	5.30000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.30000	5.31000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.41000	5.44000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.58000	5.62000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.82000	5.87000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.10000	6.15000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.38000	6.44000			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			361.84700	360.55100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.03800	365.72300			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.70500	6.75700		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,514.00000	5,712,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,693.00000	5,891,000	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		5,334.00000	5,532,000	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		974.00000	822,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		184.00000	230,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		158.00000	111,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,078.00000	1,228,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,386.00000	1,553,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		91.00000	60,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,972.00000	3,168,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		3.00000	1,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.78500	6.84200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,753.00000	5,947,000	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		47.00000	38,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,913.00000	6,109,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		40.00000	34,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,592.00000	5,785,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		53.00000	43,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		744.00000	816,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,786.00000	1,655,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,270.00000	3,098,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		235.00000	265,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,614.00000	1,733,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		879.00000	795,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.84700	6.90800		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,587.00000	4,762,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		258.00000	232,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,725.00000	4,902,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		239.00000	214,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,449.00000	4,622,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		278.00000	250,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.89500	6.96200		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,839.00000	3,993,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		719.00000	668,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,953.00000	4,108,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		686.00000	636,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,727.00000	3,878,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		755.00000	701,000	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			8.39200	8.43800		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,285.00000	5,686,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		114.00000	77,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,700.00000	6,110,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		86.00000	57,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,875.00000	5,267,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		151.00000	104,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		411.00000	307,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,323.00000	3,658,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,621.00000	3,244,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		343.00000	405,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,876.00000	1,594,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,035.00000	1,192,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,005.00000	2,258,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		947.00000	762,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,119.00000	6,535,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		63.00000	41,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,354.00000	5,927,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		56.00000	67,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		199.00000	237,000	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		4,472.00000	4,071,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		555.00000	651,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,849.00000	2,507,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.47200	8.52000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,058.00000	6,366,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,704.00000	1,563,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,368.00000	6,683,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,574.00000	1,440,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,756.00000	6,055,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,844.00000	1,694,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,444.00000	8,079,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		932.00000	1,016,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,404.00000	17,964,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		66.00000	75,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,515.00000	6,190,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,517.00000	1,640,000	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		34,204.00000	34,652,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,978.00000	106,427,000	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			8.54600	8.59500		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,805.00000	7,084,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,181.00000	3,011,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,079.00000	7,364,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,020.00000	2,855,000	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		6,536.00000	6,809,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,351.00000	3,174,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.61700	8.66800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,975.00000	6,219,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,241.00000	5,025,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,210.00000	6,460,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,032.00000	4,822,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,745.00000	5,984,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,458.00000	5,237,000	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			214.62082	214.62354			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,624.00000	2,621,000		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		2,574.00000	2,571,000		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		2,674.00000	2,671,000		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			241.87423	242.08570			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		3,586.00000	3,374,000		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		3,536.00000	3,324,000		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		3,636.00000	3,424,000		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			6.29900	6.36600		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,615.00000	4,810,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,753.00000	4,947,000	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		4,478.00000	4,673,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	1,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.34700	6.42100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,766.00000	4,964,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,892.00000	5,090,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,640.00000	4,838,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		3.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.37300	6.45400		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,240.00000	3,420,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		114.00000	94,000	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		3,347.00000	3,529,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		103.00000	85,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,133.00000	3,312,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		125.00000	105,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.38100	6.47100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,542.00000	2,706,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		273.00000	236,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,631.00000	2,798,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		254.00000	219,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,453.00000	2,615,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		293.00000	254,000	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			175.10533	175.09628			159,345,850.30	910	33,596.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,596.00000	174,605,000		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		174,546.00000	174,555,000		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		174,646.00000	174,655,000		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			174.95393	174.94462			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		2,055.00000	2,046,000		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		2,105.00000	2,096,000		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		2,005.00000	1,996,000		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			7.53000	7.57100		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,301.00000	4,495,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2.00000	1,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,525.00000	4,720,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1.00000	1,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,077.00000	4,270,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		4.00000	2,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.62800	7.67200		7.00	15,910,027.50	150	150.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,053.00000	5,225,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		282.00000	253,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,242.00000	5,416,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		256.00000	229,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,866.00000	5,036,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		310.00000	279,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.71600	7.76200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,945.00000	5,099,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		737.00000	689,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,108.00000	5,265,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		693.00000	648,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,784.00000	4,936,000	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		784.00000	734,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.79800	7.84700		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,264.00000	4,397,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,576.00000	1,503,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,400.00000	4,536,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,509.00000	1,440,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,129.00000	4,261,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,643.00000	1,570,000	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			7.78000	7.83100		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,826.00000	5,101,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3.00000	2,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,079.00000	5,354,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3.00000	1,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,573.00000	4,847,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		5.00000	3,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.87300	7.92700		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,709.00000	5,956,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		284.00000	248,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,925.00000	6,175,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		257.00000	223,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,494.00000	5,739,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		314.00000	276,000	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			7.95900	8.01600		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,738.00000	4,945,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,108.00000	1,026,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,920.00000	5,131,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,049.00000	971,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,563.00000	4,767,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,175.00000	1,090,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.04200	8.10200		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,102.00000	4,280,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,180.00000	2,064,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,250.00000	4,431,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,090.00000	1,977,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,957.00000	4,131,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,274.00000	2,154,000	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			5.99300	6.05000		2.25	52,697,385.00	500	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,424.00000	3,541,000	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		3,522.00000	3,639,000	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		3,325.00000	3,442,000	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			6.01600	6.08100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,442.00000	3,560,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		3.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,529.00000	3,647,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,355.00000	3,473,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	2,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.00800	6.08300		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,349.00000	2,455,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		106.00000	92,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,418.00000	2,525,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		98.00000	84,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,280.00000	2,386,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		116.00000	101,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.95600	6.04400		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,868.00000	1,965,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		226.00000	202,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,921.00000	2,019,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		212.00000	189,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,813.00000	1,909,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		238.00000	213,000	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			8.02900	8.09100		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		3,708.00000	4,049,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		32.00000	18,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,971.00000	4,315,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		24.00000	12,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,448.00000	3,784,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		45.00000	25,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,488.00000	1,232,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		388.00000	487,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,004.00000	1,200,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		667.00000	508,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,759.00000	2,026,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		293.00000	204,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,670.00000	4,318,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		9.00000	12,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,161.00000	1,861,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		186.00000	241,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,292.00000	1,053,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		481.00000	598,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,978.00000	2,259,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		232.00000	157,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.12200	8.18600		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,954.00000	5,241,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		563.00000	493,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,167.00000	5,458,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		514.00000	449,000	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		4,745.00000	5,026,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		616.00000	540,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.21000	8.27700		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,243.00000	4,477,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,731.00000	1,602,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,414.00000	4,653,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,641.00000	1,517,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,070.00000	4,299,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,819.00000	1,685,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.29600	8.36600		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,374.00000	4,597,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,386.00000	2,241,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,531.00000	4,758,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,288.00000	2,147,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,220.00000	4,439,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,488.00000	2,339,000	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			8.08800	8.13900		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,681.00000	3,975,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		47.00000	29,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,957.00000	4,256,000	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		34.00000	21,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,407.00000	3,696,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		64.00000	41,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,572.00000	1,343,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		409.00000	492,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		701.00000	556,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,072.00000	1,239,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,881.00000	2,112,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		306.00000	225,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,515.00000	4,820,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		18.00000	11,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.17300	8.22600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,127.00000	5,376,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		660.00000	593,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,352.00000	5,605,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		607.00000	543,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,906.00000	5,149,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		719.00000	646,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.25200	8.30800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,296.00000	5,526,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,382.00000	1,285,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,494.00000	5,729,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,305.00000	1,214,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,099.00000	5,325,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,460.00000	1,360,000	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			8.32800	8.38600		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,628.00000	4,826,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,591.00000	2,458,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,798.00000	5,000,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,485.00000	2,357,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,460.00000	4,654,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,699.00000	2,563,000	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			8.80000	8.85100		16.50	0.00	0	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		851.00000	994,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,650.00000	1,391,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,017.00000	1,181,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,419.00000	1,181,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		703.00000	827,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,903.00000	1,625,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87000	8.92200		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,247.00000	3,461,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,647.00000	2,457,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,453.00000	3,675,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,473.00000	2,291,000	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		3,049.00000	3,255,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,833.00000	2,635,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.93500	8.98900		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,961.00000	4,175,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,877.00000	3,676,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,154.00000	4,374,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,690.00000	3,496,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,774.00000	3,981,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,073.00000	3,865,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99700	9.05300		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,572.00000	5,813,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,108.00000	3,925,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,773.00000	6,020,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,945.00000	3,768,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,374.00000	5,610,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,277.00000	4,089,000	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			131.20917	131.20223			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		202.00000	209,000		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		152.00000	159,000		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		252.00000	259,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.27031	113.26832			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,018.00000	112,020,000		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		111,968.00000	111,970,000		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		112,068.00000	112,070,000		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			113.55737	113.55535			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,055.00000	3,057,000		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		3,005.00000	3,007,000		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		3,105.00000	3,107,000		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			110.01409	110.00894			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,509.00000	107,514,000		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		107,459.00000	107,464,000		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		107,559.00000	107,564,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.12378	110.11870			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,619.00000	1,624,000		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		1,569.00000	1,574,000		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		1,669.00000	1,674,000		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			8.83200	8.87300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		988.00000	661,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		584.00000	257,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,395.00000	1,067,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91300	8.95600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		344.00000	682,000		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		732.00000	1,069,000		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		0.00000	291,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		47.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98500	9.02800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,689.00000	2,022,000		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		2,062.00000	2,395,000		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		1,313.00000	1,646,000		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			9.05300	9.09800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,146.00000	1,490,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,518.00000	1,862,000		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		772.00000	1,116,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,988.88000	16,080.36000			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/FOh 19/12/2011 Foreign Exchange Future			1.24180	1.25400		23.93	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.10	Call		1,583.00000	1,472,000	22.49	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.10	Put		43.00000	54,000	22.49	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.15	Call		1,141.00000	1,043,000	21.69	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.15	Put		101.00000	125,000	21.69	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.05	Call		2,057.00000	1,939,000	23.29	0.00	0	0.00
YUAN/FOh 19/12/2011 Foreign Exchange Future	1.05	Put		17.00000	21,000	23.29	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future			1.25780	1.27060		23.30	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.20	Call		1,117.00000	1,040,000	22.22	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.20	Put		411.00000	462,000	22.22	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.25	Call		868.00000	803,000	23.30	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.25	Put		662.00000	725,000	23.30	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.15	Call		1,440.00000	1,348,000	21.52	0.00	0	0.00
YUAN/FOh 19/03/2012 Foreign Exchange Future	1.15	Put		234.00000	270,000	21.52	0.00	0	0.00

Total for Derivatives : **432,215,636.60** **23,482** **1,299,249.00**

i-Bonds

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

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			0.00	0	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		71,870,000,000,000.00		718,700,000	285,500,000.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	259,000.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000		120,000,000,000.00		1,200,000	400,000.00
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	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	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		200,000,000,000.00		2,000,000	2,000,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	3,000,000.00

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			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	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	172,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	450,000.00
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	159,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			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			0.00	0	2,532,000.00
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		1,300,000,000,000.00		13,000,000	6,604,000.00
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
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA10	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
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311F	On	20/09/2014	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
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	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	4,300,000.00
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
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
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	38,135,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN118	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
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN207	On	21/03/2012			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
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
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000		8,520,000,000,000.00	1,000,000,000	1,000,000,000.00	
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,800,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			1,119,400,000,000.00	11,194,000	5,597,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			13,989,000,000,000.00	139,890,000	326,545,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,434,800,000,000.00	34,348,000	218,242,000.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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
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
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
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			25,000,000,000,000.00	250,000,000	200,000,000.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	84,317,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		18,500,000,000.00		2,000,000	299,496,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		280,000,000,000.00		28,000,000	433,692,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	252,520,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	269,874,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	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
FRBC2i	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			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
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000		141,900,000,000.00		30,000,000	30,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	605,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		1,990,000,000,000.00		19,900,000	50,753,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		1,569,200,000,000.00		15,692,000	27,496,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			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		2,000,000,000,000.00		20,000,000	14,700,000.00
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
MBP101	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

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	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

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	1,000,000.00
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		200,000,000,000.00		2,000,000	16,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	25,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
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	114,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,732,400,000,000.00		17,324,000	17,589,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		216,000,000,000.00		2,160,000	13,163,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,204,000,000,000.00		32,040,000	28,840,000.00
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			0.00	0	27,100,000.00
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
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			6.69000	6.74000		76,295,452,725,000.00		11,404,402,500	12,293,679,014.00
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			8.37500	8.42000		32,906,614,910,375.00		3,929,148,049	10,070,383,340.00
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			0.25000	0.25000		72,946,456,000.00		291,785,824	2,764,265,407.00
R197	On	07/12/2023	Spot Bond			2.47000	2.46000		42,237,000,000.00		17,100,000	240,792,000.00
R201	On	21/12/2014	Spot Bond			6.29000	6.35500		3,198,961,903,710.00		508,578,999	2,725,136,900.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		3,386,152,825,440.00		1,268,222,032	2,318,370,704.00
R203	On	15/09/2017	Spot Bond			7.51000	7.55000		32,759,769,030,000.00		4,362,153,000	7,511,666,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.76000	7.81000			4,162,229,640,240.00	536,369,799	4,629,258,286.00
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			5.99000	6.04500			44,551,224,000,000.00	7,437,600,000	5,705,219,000.00
R207	On	15/01/2020	Spot Bond			8.01000	8.07000			9,585,003,096,000.00	1,196,629,600	7,472,771,000.00
R208	On	31/03/2021	Spot Bond			8.07000	8.12000			27,538,287,495,930.00	3,412,427,199	7,976,586,300.00
R209	On	31/03/2036	Spot Bond			8.78500	8.83500			15,481,383,820,000.00	1,762,252,000	9,388,833,700.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			71,401,600,000.00	26,944,000	726,876,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			0.00	0	777,100,000.00
R212	On	31/01/2022	Spot Bond			2.44000	2.44000			563,838,293,920.00	231,081,268	1,538,100,000.00
R213	On	28/02/2031	Spot Bond			8.81500	8.85500			19,405,693,600,000.00	2,201,440,000	2,317,867,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,112,000,000,000.00	1,248,000,000	2,474,974,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	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
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	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	1,936,000.00
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	1,087,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	144,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN864On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865On 22/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866On 04/01/2012 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
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,003,000.00
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			0.00	0	1,008,008,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	430,346,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			2,080,600,000,000.00	20,806,000	168,903,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			1,898,600,000,000.00	18,986,000	181,493,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,573,000,000,000.00	15,730,000	55,075,000.00
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			654,400,000,000.00	6,544,000	22,272,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	51,337,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	241,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,209,400,000,000.00		22,094,000	44,047,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							429,144,396,396,615.00	42,314,642,270	89,062,089,131.00
Grand Total:							429,144,828,612,252.00	42,314,665,752	89,063,388,380.00