



Daily MTM Report

Daily summary for: 24/10/2011

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			7.98980	8.14820		25.24	149,601,015.20	18,724	302,540.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		829.00000	688,000	20.59	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		31.00000	48,000	20.59	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		787.00000	649,000	20.91	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		39.00000	59,000	20.91	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		875.00000	728,000	20.27	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		27.00000	38,000	20.27	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		5.00000	5,000	21.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,403.00000	1,245,000	21.55	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		248.00000	320,000	25.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		396.00000	310,000	25.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		11.00000	12,000	20.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,159.00000	1,002,000	20.48	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		23.00000	30,000	19.95	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		921.00000	770,000	19.95	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,999.00000	1,841,000	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	24.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		58.00000	86,000	21.55	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		706.00000	576,000	21.55	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,700.00000	1,542,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		2.00000	2,000	22.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,750.00000	1,591,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	1,000	23.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,899.00000	1,741,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		373.00000	291,000	25.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		275.00000	351,000	25.60	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,199.00000	2,040,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		746.00000	611,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		48.00000	71,000	21.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,452.00000	1,294,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	21.76	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,354.00000	1,196,000	21.33	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		6.00000	6,000	21.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		445.00000	351,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		197.00000	261,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		562.00000	450,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		114.00000	160,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,305.00000	1,147,000	21.12	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		7.00000	7,000	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,849.00000	1,691,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,800.00000	1,641,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,149.00000	1,990,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		500.00000	397,000	23.72	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		152.00000	207,000	23.72	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		631.00000	509,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		83.00000	119,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,551.00000	1,393,000	22.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	22.18	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,299.00000	2,140,000	26.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		472.00000	373,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		174.00000	233,000	24.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		20.00000	23,000	19.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		968.00000	813,000	19.63	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,600.00000	1,442,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	22.40	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		263.00000	202,000	27.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		465.00000	562,000	27.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		313.00000	242,000	26.66	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		365.00000	452,000	26.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,049.00000	1,890,000	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,015.00000	860,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		17.00000	20,000	19.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,256.00000	1,099,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		8.00000	9,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,063.00000	907,000	20.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		15.00000	17,000	20.06	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,501.00000	1,344,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	4,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,949.00000	1,791,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		279.00000	215,000	27.37	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		431.00000	525,000	27.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,650.00000	1,492,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	2,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,207.00000	1,050,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		9.00000	10,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		596.00000	478,000	22.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		98.00000	138,000	22.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		248.00000	191,000	28.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		500.00000	601,000	28.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		296.00000	228,000	27.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		398.00000	488,000	27.02	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		530.00000	423,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		132.00000	183,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,111.00000	954,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		13.00000	14,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		352.00000	274,000	25.95	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		304.00000	384,000	25.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,099.00000	1,940,000	25.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		420.00000	330,000	24.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		222.00000	290,000	24.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		668.00000	541,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		70.00000	101,000	21.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		332.00000	258,000	26.31	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		334.00000	418,000	26.31	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		168.00000	129,000	30.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		770.00000	889,000	30.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		812.00000	932,000	30.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		160.00000	122,000	30.91	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		21.00000	13,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,823.00000	2,973,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,757.00000	3,913,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		5.00000	3,000	40.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		690.00000	804,000	29.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		188.00000	144,000	29.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.08690	8.24760		24.76	66,611,795.30	8,237	40,972.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,271.00000	1,125,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		59.00000	74,000	20.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,228.00000	1,084,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		66.00000	83,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,315.00000	1,168,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		53.00000	67,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,303.00000	1,156,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		55.00000	69,000	20.80	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,174.00000	1,032,000	20.80	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		76.00000	95,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,091.00000	953,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		93.00000	116,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,482.00000	1,330,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		34.00000	43,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,132.00000	992,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		84.00000	105,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,528.00000	1,375,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		30.00000	38,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		867.00000	753,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		169.00000	216,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		642.00000	557,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		344.00000	420,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		972.00000	846,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		124.00000	159,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		503.00000	433,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		555.00000	646,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,574.00000	1,420,000	20.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		26.00000	33,000	20.78	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		485.00000	418,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		587.00000	681,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,436.00000	1,286,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		38.00000	49,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		620.00000	537,000	24.20	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		372.00000	450,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,216.00000	1,072,000	20.80	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		68.00000	85,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,621.00000	1,466,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		23.00000	29,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		934.00000	814,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		136.00000	177,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		539.00000	465,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		491.00000	578,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		690.00000	599,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		292.00000	362,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,259.00000	1,114,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		61.00000	77,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,668.00000	1,513,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		20.00000	26,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		717.00000	621,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		269.00000	334,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		598.00000	518,000	24.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		400.00000	481,000	24.48	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		666.00000	577,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		318.00000	390,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		558.00000	482,000	25.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		460.00000	545,000	25.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,011.00000	880,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		113.00000	143,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,051.00000	914,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		103.00000	127,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,391.00000	1,242,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		43.00000	55,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		774.00000	669,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		226.00000	282,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		578.00000	500,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		430.00000	513,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		900.00000	783,000	21.66	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		152.00000	196,000	21.66	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,861.00000	1,703,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		13.00000	16,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,105.00000	1,946,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	9,000	21.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		835.00000	724,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		187.00000	237,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		521.00000	448,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		523.00000	611,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,056.00000	1,897,000	21.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	10,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,347.00000	1,198,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		49.00000	61,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		745.00000	645,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		247.00000	308,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		469.00000	403,000	26.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		621.00000	716,000	26.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,813.00000	1,654,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		15.00000	17,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		804.00000	696,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		206.00000	259,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,716.00000	1,559,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		18.00000	22,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,764.00000	1,606,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		16.00000	19,000	20.77	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,910.00000	1,751,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	14,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,155.00000	1,995,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	8,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		452.00000	389,000	26.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		654.00000	752,000	26.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		437.00000	376,000	26.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		689.00000	789,000	26.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		357.00000	307,000	28.01	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		909.00000	1,020,000	28.01	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			8.17830	8.34130		24.43	327,132.00	40	22,037.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,240.00000	1,106,000	20.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		149.00000	178,000	20.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,202.00000	1,070,000	20.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		161.00000	192,000	20.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,278.00000	1,143,000	20.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		137.00000	165,000	20.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.26800	8.43330		24.57	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,417.00000	1,285,000	20.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		184.00000	217,000	20.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,381.00000	1,251,000	20.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		198.00000	233,000	20.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,453.00000	1,320,000	20.73	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		170.00000	202,000	20.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		212.00000	250,000	20.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,345.00000	1,218,000	20.98	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,260.00000	1,369,000	27.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		593.00000	537,000	27.21	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		997.00000	905,000	23.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		464.00000	537,000	23.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		733.00000	662,000	25.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		900.00000	994,000	25.66	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,337.00000	1,447,000	27.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		570.00000	515,000	27.50	0.00	0	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34930	8.51500		24.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,233.00000	1,134,000	22.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		418.00000	485,000	22.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,209.00000	1,112,000	22.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		444.00000	513,000	22.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,258.00000	1,157,000	22.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		393.00000	458,000	22.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		582.00000	660,000	23.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,097.00000	1,009,000	23.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,313.00000	1,416,000	26.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		728.00000	665,000	26.87	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43130	8.59600		25.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,256.00000	1,168,000	23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		610.00000	687,000	23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,236.00000	1,150,000	23.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		640.00000	719,000	23.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,277.00000	1,187,000	23.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		581.00000	656,000	23.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,365.00000	1,461,000	26.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		861.00000	792,000	26.56	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,198.00000	1,113,000	24.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		702.00000	782,000	24.12	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15490	9.31080		26.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,999.00000	1,903,000	25.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,188.00000	1,248,000	25.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,981.00000	1,884,000	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,220.00000	1,279,000	25.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,018.00000	1,922,000	25.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,157.00000	1,217,000	25.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		870.00000	931,000	23.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,181.00000	2,086,000	23.89	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.25210	10.40800		27.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,716.00000	2,610,000	26.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,508.00000	1,558,000	26.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,699.00000	2,593,000	26.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,541.00000	1,591,000	26.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,734.00000	2,628,000	26.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,476.00000	1,526,000	26.09	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.98980	8.14820		25.24	79,898.00	10	416.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		115,875.00000	100,223,000	20.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		1,055.00000	1,243,000	20.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		111,057.00000	95,445,000	20.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		1,237.00000	1,465,000	20.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		120,717.00000	105,032,000	20.70	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		897.00000	1,052,000	20.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.08690	8.24760		24.76	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		86,679.00000	75,293,000	21.88	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		16,919.00000	21,603,000	21.88	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		83,472.00000	72,395,000	22.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		18,712.00000	23,705,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		89,992.00000	78,300,000	21.66		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		15,232.00000	19,610,000	21.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.73980	12.98310			21.66	2,203,985.40	173	17,972.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,365.00000	1,137,000	18.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		32.00000	47,000	18.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,317.00000	1,094,000	18.67		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		34.00000	54,000	18.67		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,413.00000	1,180,000	18.49		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		30.00000	40,000	18.49		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		897.00000	713,000	19.73		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		114.00000	173,000	19.73		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,704.00000	1,463,000	19.56		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		21.00000	23,000	19.56		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,140.00000	929,000	19.02		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		57.00000	89,000	19.02		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,272.00000	1,051,000	18.76		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		39.00000	61,000	18.76		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,492.00000	2,249,000	24.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		9.00000	9,000	24.58		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,294.00000	2,051,000	23.32		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		11.00000	11,000	23.32		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.88170	13.12960			22.25	11,258,605.80	874	6,848.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,790.00000	1,572,000	19.69		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		110.00000	140,000	19.69		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,746.00000	1,530,000	19.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		116.00000	148,000	19.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,834.00000	1,615,000	19.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		104.00000	133,000	19.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,702.00000	1,488,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		122.00000	156,000	19.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,410.00000	1,234,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		180.00000	252,000	19.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,197.00000	1,966,000	20.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		67.00000	84,000	20.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,489.00000	1,302,000	19.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		159.00000	220,000	19.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,139.00000	989,000	20.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		309.00000	407,000	20.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,879.00000	1,658,000	19.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		99.00000	126,000	19.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,289.00000	2,057,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		59.00000	75,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,573.00000	1,373,000	19.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		143.00000	191,000	19.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,105.00000	1,877,000	20.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		75.00000	95,000	20.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.01540	13.26660		22.02	0.00	0	2,852.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,681.00000	1,498,000	19.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		264.00000	333,000	19.53	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		1,644.00000	1,466,000	19.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		277.00000	351,000	19.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,718.00000	1,530,000	19.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		251.00000	315,000	19.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10500	0.10710		25.56	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,712.00000	2,502,000	27.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	27.55	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,722.00000	1,516,000	23.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		12.00000	16,000	23.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,710.00000	3,500,000	31.76	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.76	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10860		24.37	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,923.00000	1,729,000	22.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		63.00000	79,000	22.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,159.00000	1,013,000	24.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		299.00000	363,000	24.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,867.00000	2,659,000	21.89	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	9,000	21.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.09080	11.30660		21.56	2,983,425.20	269	28,979.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,518.00000	1,310,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		11.00000	19,000	19.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,469.00000	1,262,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		12.00000	21,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,567.00000	1,358,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		10.00000	17,000	20.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,326.00000	1,118,000	18.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		19.00000	27,000	18.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,765.00000	1,553,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		8.00000	12,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		2,013.00000	1,799,000	22.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		6.00000	8,000	22.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,913.00000	1,700,000	22.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		6.00000	9,000	22.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		252.00000	188,000	24.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		695.00000	847,000	24.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,373.00000	1,166,000	18.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		16.00000	25,000	18.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		292.00000	218,000	24.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		585.00000	727,000	24.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,814.00000	1,602,000	21.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		7.00000	11,000	21.53	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		541.00000	412,000	21.16	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		234.00000	321,000	21.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,094.00000	900,000	18.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		37.00000	59,000	18.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		278.00000	207,000	24.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		621.00000	766,000	24.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		1,005.00000	818,000	19.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		48.00000	77,000	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,279.00000	1,073,000	18.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		22.00000	32,000	18.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,715.00000	1,504,000	20.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		8.00000	13,000	20.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		441.00000	332,000	22.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		334.00000	441,000	22.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,185.00000	985,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		28.00000	44,000	18.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,232.00000	1,028,000	18.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		25.00000	37,000	18.79	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		41.00000	67,000	19.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,048.00000	858,000	19.05	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		569.00000	436,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		212.00000	295,000	20.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		810.00000	972,000	25.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		217.00000	163,000	25.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.22310	11.44210		21.54	101,007.90	9	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,454.00000	1,262,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		112.00000	139,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,412.00000	1,224,000	19.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		120.00000	151,000	19.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,496.00000	1,303,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		104.00000	130,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,414.00000	2,201,000	20.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		22.00000	28,000	20.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,329.00000	1,150,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		137.00000	177,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,714.00000	1,515,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		72.00000	92,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,463.00000	2,249,000	20.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		21.00000	26,000	20.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,625.00000	1,429,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		83.00000	106,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,073.00000	912,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		231.00000	289,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		974.00000	827,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		282.00000	354,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,289.00000	1,114,000	19.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		147.00000	191,000	19.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		780.00000	663,000	21.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		438.00000	540,000	21.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		611.00000	517,000	22.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		669.00000	794,000	22.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		882.00000	752,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		340.00000	429,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		526.00000	445,000	23.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		834.00000	972,000	23.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		856.00000	729,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		364.00000	456,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,940.00000	1,737,000	20.01	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		48.00000	64,000	20.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		690.00000	585,000	21.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		548.00000	662,000	21.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.34980	11.57100		21.58	90,798.40	8	14,109.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,420.00000	1,258,000	19.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		249.00000	308,000	19.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,386.00000	1,226,000	19.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		265.00000	326,000	19.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,458.00000	1,290,000	19.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		237.00000	290,000	19.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.47360	11.69770		21.63	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,424.00000	1,266,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		452.00000	518,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,392.00000	1,236,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		470.00000	538,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,457.00000	1,296,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		435.00000	498,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			402.51900	403.43200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			408.29000	409.21700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.70200	368.70000			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			372.97400	373.98700			0.00	0	15.00
ANY DA	On	24/10/2011	Can-Do Future			7.98330	8.08390		27.13	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,384.00000	1,283,000	27.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,334.00000	1,233,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,434.00000	1,333,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,084.00000	983,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		0.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		684.00000	583,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		667.00000	767,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		1.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		421.00000	517,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		5.00000	0,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		916.00000	1,017,000	27.13	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.27590	8.36180		19.05	4,080,018.70	493	12,361.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,715.00000	1,628,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,665.00000	1,579,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,764.00000	1,678,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		888.00000	807,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		26.00000	31,000	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
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,077.00000	994,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		15.00000	18,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.29270	8.37920		18.92	406,342.30	49	22,685.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,185.00000	1,105,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		56.00000	62,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,142.00000	1,063,000	19.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		63.00000	70,000	19.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,230.00000	1,149,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		51.00000	56,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,056.00000	979,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		77.00000	86,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,457.00000	1,373,000	19.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	30,000	19.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		780.00000	710,000	18.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		151.00000	167,000	18.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,015.00000	938,000	18.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		86.00000	95,000	18.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,411.00000	1,327,000	19.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	34,000	19.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,187.00000	2,100,000	22.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	7,000	22.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		673.00000	608,000	18.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		194.00000	215,000	18.57	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.31040	8.39770		18.74	0.00	0	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		941.00000	873,000	18.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		193.00000	213,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		906.00000	839,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		208.00000	229,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		977.00000	908,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		179.00000	198,000	18.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.23180	9.30350		12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,245.00000	2,176,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		242.00000	244,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,201.00000	2,132,000	13.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		248.00000	250,000	13.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,289.00000	2,219,000	13.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		236.00000	237,000	13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.94270	8.06890		18.30	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		831.00000	710,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		12.00000	17,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		785.00000	665,000	16.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		16.00000	22,000	16.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		880.00000	756,000	16.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		11.00000	13,000	16.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		489.00000	388,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		70.00000	95,000	17.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,273.00000	1,146,000	19.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	3,000	19.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		527.00000	422,000	17.04	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	7.60	Put		58.00000	79,000	17.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,223.00000	1,097,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	18.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		695.00000	578,000	16.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		26.00000	35,000	16.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,174.00000	1,048,000	18.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	5,000	18.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		651.00000	536,000	16.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		32.00000	43,000	16.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.02400	8.15300		18.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		726.00000	622,000	16.89	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		123.00000	148,000	16.89	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		689.00000	588,000	16.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		136.00000	164,000	16.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		763.00000	657,000	16.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		110.00000	133,000	16.87	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07290	0.08530			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08560	0.10530			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.18940	0.16750			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39410	0.45170			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15780	0.11750			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21290	0.19050			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			9.03940	9.23860		23.94	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		975.00000	792,000	20.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		36.00000	53,000	20.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		929.00000	752,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		40.00000	63,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,022.00000	834,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		33.00000	45,000	20.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		805.00000	637,000	21.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		66.00000	98,000	21.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,115.00000	920,000	20.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		26.00000	31,000	20.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,354.00000	1,156,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		15.00000	17,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		766.00000	601,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		77.00000	112,000	21.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		527.00000	402,000	23.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		188.00000	263,000	23.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		308.00000	229,000	26.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		469.00000	590,000	26.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		402.00000	301,000	24.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		313.00000	412,000	24.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		846.00000	674,000	21.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		57.00000	85,000	21.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,258.00000	1,060,000	20.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		19.00000	21,000	20.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,500.00000	1,302,000	22.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		11.00000	13,000	22.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		586.00000	452,000	22.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		147.00000	213,000	22.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,598.00000	1,400,000	23.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	11,000	23.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		654.00000	507,000	22.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		115.00000	168,000	22.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		499.00000	379,000	23.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		210.00000	290,000	23.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		727.00000	568,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		88.00000	129,000	21.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		292.00000	217,000	26.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		503.00000	628,000	26.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		381.00000	285,000	25.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		342.00000	446,000	25.24	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.17140	9.37500		23.79	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		975.00000	821,000	21.46	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		200.00000	250,000	21.46	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		942.00000	791,000	21.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		217.00000	270,000	21.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		1,009.00000	852,000	21.34	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		184.00000	231,000	21.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	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			369.09400	369.98300			0.00	0	164.00
GOVI	On	03/11/2011	GOVI	357.00	Call		129,830.00000	120,940,000		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		129,730.00000	120,840,000		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		129,930.00000	121,040,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			374.38600	375.28900			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		62,890.00000	53,860,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		62,790.00000	53,760,000		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		62,990.00000	53,960,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			159.65500	159.82600			3,193,100.00	2	90.00
IGOV	On	02/02/2012	Index Future			161.94400	162.11800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.55600	439.47900			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	16/11/2011	Jibar Tradeable Future			5.51000	5.50000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.48000	5.48000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.42000	5.44000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.39000	5.40000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.36000	5.37000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.34000	5.36000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.36000	5.37000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.48000	5.48000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.63000	5.66000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.85000	5.89000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.12000	6.16000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.40000	6.45000			0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			359.92700	361.49200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			365.08700	366.67600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.73000	6.70000		4.00	0.00	0	14,513.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,731.00000	5,616,000	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		5,910.00000	5,796,000	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		5,551.00000	5,437,000	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		731.00000	783,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		158.00000	95,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		56.00000	46,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,192.00000	1,068,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,536.00000	1,415,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		24.00000	17,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,186.00000	3,071,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.81200	6.78000		4.25	0.00	0	3,182.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,958.00000	5,844,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		32.00000	31,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,120.00000	6,007,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		27.00000	28,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,795.00000	5,682,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	36,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		787.00000	727,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,609.00000	1,662,000	4.26	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		3,059.00000	3,145,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		244.00000	216,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,707.00000	1,620,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		752.00000	778,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.87500	6.84000		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,769.00000	4,660,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		216.00000	222,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,910.00000	4,801,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		199.00000	206,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,628.00000	4,521,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		232.00000	241,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.93000	6.89000		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,987.00000	3,885,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		647.00000	667,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,103.00000	4,000,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		615.00000	635,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,872.00000	3,771,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		680.00000	701,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.48100	8.41600		12.00	0.00	0	21,130.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,409.00000	4,787,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		29.00000	24,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,843.00000	5,221,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		19.00000	14,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,977.00000	4,354,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		43.00000	38,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		184.00000	193,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,306.00000	2,698,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,261.00000	3,756,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		193.00000	71,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,458.00000	1,724,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		827.00000	475,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,860.00000	1,334,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		593.00000	684,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,277.00000	5,657,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		12.00000	9,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,104.00000	6,708,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		15.00000	2,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		92.00000	26,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		4,155.00000	4,706,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		370.00000	166,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,455.00000	2,868,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.56300	8.49700		13.00	0.00	0	11,520.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,102.00000	5,624,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,533.00000	1,670,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,418.00000	5,930,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		1,409.00000	1,536,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,792.00000	5,325,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,665.00000	1,813,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,186.00000	8,653,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		889.00000	741,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,179.00000	18,778,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		56.00000	40,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,258.00000	6,659,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,474.00000	1,261,000	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		34,418.00000	33,804,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,193.00000	105,578,000	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			8.64100	8.57200		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,850.00000	6,414,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,016.00000	3,210,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,128.00000	6,683,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,858.00000	3,044,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,577.00000	6,149,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,181.00000	3,384,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.71600	8.64400		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,017.00000	5,638,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,067.00000	5,335,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,255.00000	5,868,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,861.00000	5,120,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		5,784.00000	5,413,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,281.00000	5,556,000	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			214.92524	214.92858			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,929.00000	2,925,000		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		2,879.00000	2,875,000		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		2,979.00000	2,975,000		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			239.97469	241.28824			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		2,788.00000	1,475,000		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		2,738.00000	1,425,000		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		2,838.00000	1,525,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			6.32600	6.30100		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,804.00000	4,731,000	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		4,941.00000	4,869,000	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		4,667.00000	4,594,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.37700	6.34900		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,958.00000	4,883,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,084.00000	5,009,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,832.00000	4,757,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.40600	6.37600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,407.00000	3,336,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		89.00000	92,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,516.00000	3,445,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		80.00000	83,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,298.00000	3,228,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		98.00000	102,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.42100	6.38600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,689.00000	2,620,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		230.00000	239,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,781.00000	2,712,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Put		213.00000	223,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,598.00000	2,530,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		248.00000	258,000	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			175.17936	175.17004			0.00	0	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,670.00000	174,679,000		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		174,620.00000	174,629,000		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		174,720.00000	174,729,000		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			175.02792	175.01887			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		1,981.00000	1,972,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		2,031.00000	2,022,000		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		1,931.00000	1,922,000		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			7.51700	7.48300		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,718.00000	4,556,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		4,943.00000	4,781,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,492.00000	4,330,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.61500	7.57800		7.00	11,249,384.62	106	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,404.00000	5,241,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		203.00000	209,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,598.00000	5,434,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		182.00000	188,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,211.00000	5,049,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		225.00000	233,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.70100	7.66300		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,257.00000	5,111,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		615.00000	636,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,426.00000	5,278,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		577.00000	595,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,090.00000	4,946,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		656.00000	678,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.78500	7.74300		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,526.00000	4,392,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,401.00000	1,444,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,667.00000	4,532,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,340.00000	1,381,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,386.00000	4,254,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,464.00000	1,508,000	7.29	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	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			7.81200	7.75300		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,246.00000	4,925,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,500.00000	5,179,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,991.00000	4,671,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.90700	7.84500		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,062.00000	5,756,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		207.00000	227,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,284.00000	5,976,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		185.00000	203,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,841.00000	5,538,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		230.00000	253,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.99500	7.93000		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,020.00000	4,758,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		954.00000	1,022,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,208.00000	4,942,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		901.00000	965,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,839.00000	4,581,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,015.00000	1,087,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.08200	8.01200		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Call		4,338.00000	4,107,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,975.00000	2,087,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,491.00000	4,256,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,890.00000	1,998,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,187.00000	3,960,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,063.00000	2,179,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.03300	6.00200		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,522.00000	3,459,000	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		3,621.00000	3,557,000	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		3,424.00000	3,360,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.06200	6.02700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,540.00000	3,475,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,627.00000	3,563,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,452.00000	3,388,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	2,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			6.06000	6.02000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,432.00000	2,372,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		88.00000	93,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,502.00000	2,442,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		80.00000	85,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,362.00000	2,302,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		96.00000	101,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.02400	5.97500		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,937.00000	1,879,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		200.00000	210,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,992.00000	1,934,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		188.00000	197,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,882.00000	1,825,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		212.00000	223,000	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			8.01100	7.97200		8.75	0.00	0	8,399.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,361.00000	4,135,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2.00000	0,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,632.00000	4,407,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1.00000	1,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,090.00000	3,864,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3.00000	2,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		880.00000	947,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		463.00000	306,000	8.80	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Call		1,285.00000	1,054,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		265.00000	259,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,222.00000	1,985,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		72.00000	60,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,982.00000	4,203,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		4.00000	1,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,490.00000	1,621,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		198.00000	105,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		716.00000	763,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		589.00000	411,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,480.00000	2,244,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		50.00000	39,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.10300	8.06200		9.50	0.00	0	600.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,482.00000	5,270,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		398.00000	416,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,706.00000	5,492,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		361.00000	377,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,261.00000	5,051,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		439.00000	459,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.19100	8.14800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,662.00000	4,483,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,449.00000	1,504,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,843.00000	4,661,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,370.00000	1,422,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,479.00000	4,302,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Put		1,528.00000	1,585,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.27700	8.23200		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,775.00000	4,606,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,081.00000	2,150,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,940.00000	4,769,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,991.00000	2,058,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,612.00000	4,446,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,174.00000	2,246,000	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			8.09100	8.05100		9.75	0.00	0	2,040.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,178.00000	3,930,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		5.00000	3,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,465.00000	4,218,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3.00000	2,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,890.00000	3,641,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		8.00000	4,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,043.00000	1,133,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		419.00000	264,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		328.00000	329,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,238.00000	994,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,208.00000	1,949,000	10.09	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	8.40	Put		94.00000	80,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,037.00000	4,791,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		1.00000	0,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.17600	8.13500		10.25	0.00	0	5,986.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,516.00000	5,292,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		505.00000	527,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,750.00000	5,524,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		460.00000	480,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,285.00000	5,063,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		554.00000	578,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.25600	8.21300		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,652.00000	5,447,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,183.00000	1,230,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,858.00000	5,651,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,115.00000	1,159,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,448.00000	5,245,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,255.00000	1,303,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.33300	8.28800		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,929.00000	4,750,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,333.00000	2,411,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,107.00000	4,924,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,236.00000	2,310,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,755.00000	4,578,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,435.00000	2,515,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.91900	8.84000		16.50	0.00	0	1,763.00
R209	On	03/11/2011	Bond Future	8.75	Call		637.00000	330,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,350.00000	1,660,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		801.00000	446,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,116.00000	1,378,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		497.00000	238,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,611.00000	1,968,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99300	8.91100		17.25	0.00	0	1,237.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,188.00000	2,806,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,503.00000	2,752,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,396.00000	3,001,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,331.00000	2,567,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,987.00000	2,619,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,686.00000	2,949,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06100	8.97700		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,932.00000	3,571,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,756.00000	4,034,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,127.00000	3,755,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,571.00000	3,838,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,743.00000	3,392,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		3,950.00000	4,238,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.12800	9.04100		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,560.00000	5,161,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,006.00000	4,260,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,762.00000	5,355,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,844.00000	4,090,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,360.00000	4,969,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,173.00000	4,435,000	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			130.91640	130.90948			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		91.00000	84,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		141.00000	134,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		41.00000	34,000		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			113.36985	113.28435			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		112,034.00000	112,120,000		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		111,984.00000	112,070,000		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		112,084.00000	112,170,000		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			113.65766	113.57107			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,071.00000	3,158,000		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		3,021.00000	3,108,000		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		3,121.00000	3,208,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.66531	109.66008			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,160.00000	107,165,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,110.00000	107,115,000		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		107,210.00000	107,215,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.76936	109.76420			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,264.00000	1,269,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,214.00000	1,219,000		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		1,314.00000	1,319,000		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			8.92100	8.83600			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		693.00000	1,369,000		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		289.00000	965,000		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		1,099.00000	1,775,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00500	8.91800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		642.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,030.00000	349,000		0.00	0	0.00
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		252.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	430,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.07900	8.98900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,991.00000	1,296,000		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		2,364.00000	1,669,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,615.00000	920,000		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			9.15100	9.05800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,452.00000	744,000		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		1,824.00000	1,116,000		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		1,078.00000	369,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,185.90000	16,498.53000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.25350	1.27660		25.01	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,792.00000	1,573,000	23.56	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		26.00000	38,000	23.56	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,332.00000	1,125,000	22.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		66.00000	90,000	22.37	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,275.00000	2,050,000	24.75	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		9.00000	15,000	24.75	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.26980	1.29320		24.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,290.00000	1,122,000	23.07	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		358.00000	424,000	23.07	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,006.00000	876,000	24.26	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		574.00000	678,000	24.26	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,632.00000	1,442,000	22.29	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		200.00000	244,000	22.29	0.00	0	0.00
Total for Derivatives :									252,186,508.82	28,994	1 251 218.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	5,000,000.00
AA384L	On	09/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,191,019.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,357,160.00
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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	133,063,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	167,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	11,070,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000		5,400,000,000,000.00		54,000,000	27,000,000.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	28,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	112,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	66,000.00
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			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	29,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00		200,000	161,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	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
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	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
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	37,000.00
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	61,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA03On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	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
BAYB02	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
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A _{On}	08/05/2014	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
BD311B _{On}	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C _{On}	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{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
BEER0 _{On}	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{1On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{2On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{3On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C _{On}	21/07/2016	Spot Bond	100.00000	100.00000			710,000,000,000.00	7,100,000	7,100,000.00
BG22D _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Yl On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01 On 06/08/2014 Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
BID02 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03 On 14/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14 On 27/10/2011 Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15 On 23/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16 On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	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
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	39,675,253.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	1,000,000.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	1,200,000.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	9,304,674.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	2,848,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
DENG1	On	28/10/2011			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
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,800,000.00
DV22	On	07/02/2020			100.00000	100.00000			0.00	0	70,000,000.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	175,360,374.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	19,196,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	55,926,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	299,558,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	413,500,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	246,260,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,500,000,000.00	200,000	1,180,985,953.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	6,727,860.00
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	17,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	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	104,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	2,628,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	6,400,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			8,700,000.00	87	45.00
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	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	8,370,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	66,461,000.00
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			0.00	0	16,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	8,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
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	54,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			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
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			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
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			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
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,178,243.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000		130,000,000,000.00		1,300,000	650,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	18,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC004	On	29/04/2014	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	69,765,000.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			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
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,548,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000		10,400,000,000,000.00		104,000,000	52,000,000.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	5,100,000.00
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
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	91,086,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	2,000,000.00
NCLN6	On	29/01/2016			100.00000	100.00000				0.00	0	1,000,000.00
NCLN6	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000				0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000				0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	123,512,000.00
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			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
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	18,071,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	218,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	29,378,757.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	5,000,000.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	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
PC2A4	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.72000	6.69000		128,402,558,625,600.00	19,107,523,605	13,159,854,544.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			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
R186	On	21/12/2026	Spot Bond			8.47000	8.40500			29,169,849,940,000.00	3,443,902,000	9,633,992,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.14000	0.14000			106,158,541,440.00	758,275,296	1,509,037,572.00
R197	On	07/12/2023	Spot Bond			2.56000	2.50000			263,808,000,000.00	103,050,000	196,050,000.00
R201	On	21/12/2014	Spot Bond			6.32000	6.29500			2,177,878,320,000.00	344,601,000	2,421,101,318.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000			45,390,000,000.00	17,000,000	1,165,535,396.00
R203	On	15/09/2017	Spot Bond			7.50500	7.47000			53,605,820,905,000.00	7,142,681,000	7,611,500,068.00
R204	On	21/12/2018	Spot Bond			7.80000	7.74000			12,042,907,016,400.00	1,543,962,438	4,114,641,237.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.03000	6.00000			37,617,558,030,000.00	6,238,401,000	6,697,749,673.00
R207	On	15/01/2020	Spot Bond			8.00000	7.96000			32,341,444,800,000.00	4,042,680,600	6,708,861,160.00
R208	On	31/03/2021	Spot Bond			8.08000	8.04000			29,574,512,960,000.00	3,660,212,000	6,809,193,000.00
R209	On	31/03/2036	Spot Bond			8.91000	8.83000			19,954,213,191,000.00	2,239,530,100	10,673,655,900.00
R210	On	31/03/2028	Spot Bond			2.67000	2.67000			1,281,600,000,000.00	480,000,000	906,000,000.00
R211	On	31/01/2017	Spot Bond			1.36500	1.38000			124,624,500,000.00	91,300,000	814,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.48000	2.48000			98,208,000,000.00	39,600,000	320,055,853.00
R213	On	28/02/2031	Spot Bond			8.91000	8.82500			21,650,409,000,000.00	2,429,900,000	2,067,971,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,644,247,314,000.00	1,483,730,356	3,419,156,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			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
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA058	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	30,500,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		6,000,000,000,000.00	60,000,000	133,020,780.00	
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	3,378,075.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	4,512,006.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	134,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	6,000,000.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	100,000,000.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			0.00	0	2,562,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	128,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			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
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	118,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	43,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN86	On	22/12/2011			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
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	2,456,009.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	2,271.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	27,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,042,000.00
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	1,011,590,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		16,000,000,000,000.00		160,000,000	536,347,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		1,300,000,000,000.00		13,000,000	115,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	33,705,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	3,000,000.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			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
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	52,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	318,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	42,747,275.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							421,102,697,843,440.00	53,596,549,482	86 505 074 475.00
Grand Total:							421,102,950,029,949.00	53,596,578,476	86 506 325 693.00