



Daily MTM Report

Daily summary for: 08/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.16340	7.16510		16.48	59,112,376.80	8,252	215,767.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		1.00000	1,000	27.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		886.00000	888,000	27.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	1,000	27.73	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		936.00000	938,000	27.73	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	27.29	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		836.00000	838,000	27.29	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		640.00000	641,000	25.89	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		5.00000	4,000	25.89	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		27.00000	24,000	20.04	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		262.00000	261,000	20.04	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		368.00000	366,000	16.01	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		3.00000	3,000	16.01	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		275.00000	272,000	16.14	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		10.00000	9,000	16.14	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		306.00000	305,000	20.76	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	19/09/2011	Foreign Exchange Future	7.45	Call		21.00000	18,000	20.76	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		445.00000	446,000	22.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		10.00000	9,000	22.94	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		466.00000	464,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	17.57	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		566.00000	564,000	19.14	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		56.00000	54,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		121.00000	117,000	16.41	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,635.00000	2,637,000	39.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	39.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		179.00000	177,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		44.00000	40,000	18.62	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		108.00000	105,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		73.00000	68,000	17.20	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.92	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		616.00000	614,000	19.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		417.00000	415,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		2.00000	2,000	16.78	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		5.00000	5,000	16.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		320.00000	318,000	16.07	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		351.00000	351,000	21.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		16.00000	14,000	21.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		231.00000	228,000	16.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		16.00000	15,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		8.00000	7,000	23.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		493.00000	494,000	23.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		93.00000	89,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		78.00000	76,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		191.00000	187,000	16.28	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		26.00000	24,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		765.00000	763,000	21.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		6.00000	5,000	25.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		591.00000	592,000	25.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,415.00000	1,413,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		57.00000	53,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		142.00000	140,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		13.00000	11,000	22.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		398.00000	398,000	22.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,365.00000	1,363,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		986.00000	987,000	27.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,315.00000	1,313,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		7.00000	6,000	24.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		542.00000	543,000	24.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		865.00000	863,000	21.59	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	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,465.00000	1,463,000	21.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		154.00000	150,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		39.00000	37,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		516.00000	514,000	18.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	18.35	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		34.00000	31,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		219.00000	218,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		3.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		738.00000	739,000	26.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,085.00000	1,087,000	28.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,215.00000	1,213,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		915.00000	913,000	21.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,035.00000	1,037,000	28.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	3,000	26.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		689.00000	690,000	26.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,135.00000	1,137,000	28.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,165.00000	1,163,000	21.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.79	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	19/09/2011	Foreign Exchange Future	6.10	Call		1,065.00000	1,063,000	21.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	2,000	27.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		787.00000	789,000	27.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,115.00000	1,113,000	21.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,185.00000	1,187,000	28.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25240	7.25450		17.45	21,140,746.00	2,915	88,432.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		233.00000	231,000	18.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		329.00000	329,000	18.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		217.00000	215,000	18.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		363.00000	363,000	18.31	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		250.00000	249,000	17.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		296.00000	297,000	17.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		63.00000	65,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		567.00000	567,000	15.90	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		845.00000	845,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		99.00000	97,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		139.00000	140,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		393.00000	392,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		265.00000	266,000	17.45	266,000.00	1,000	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		269.00000	268,000	17.45	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,114.00000	1,112,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		10.00000	10,000	17.60	0.00	0	5,000.00

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	7.50	Put		434.00000	434,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		188.00000	186,000	18.88	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		827.00000	826,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		23.00000	24,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		874.00000	873,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		20.00000	21,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,017.00000	1,015,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		13.00000	13,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		93.00000	91,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		889.00000	889,000	22.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,309.00000	1,307,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	5,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		202.00000	200,000	18.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		398.00000	398,000	18.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		607.00000	607,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		53.00000	55,000	15.90	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		528.00000	528,000	15.91	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		74.00000	76,000	15.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		111.00000	109,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		757.00000	757,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		143.00000	141,000	20.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		589.00000	589,000	20.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		491.00000	490,000	15.92	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		87.00000	88,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		969.00000	967,000	16.95	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	Put		15.00000	15,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		921.00000	920,000	16.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		17.00000	18,000	16.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,260.00000	1,258,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	6,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		126.00000	124,000	20.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		672.00000	672,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		164.00000	162,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		510.00000	510,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		691.00000	690,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		37.00000	38,000	15.88	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,408.00000	1,406,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	4,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		118.00000	116,000	20.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		714.00000	714,000	20.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		237.00000	238,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		291.00000	290,000	17.23	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		735.00000	734,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		31.00000	32,000	15.88	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		67.00000	65,000	23.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,163.00000	1,163,000	23.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		78.00000	77,000	23.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,024.00000	1,025,000	23.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,162.00000	1,161,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		8.00000	9,000	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
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		314.00000	313,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		210.00000	211,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		455.00000	454,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		101.00000	102,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		338.00000	338,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		184.00000	186,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		649.00000	648,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		45.00000	46,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,065.00000	1,063,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		11.00000	11,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		70.00000	69,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,116.00000	1,117,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		781.00000	780,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		27.00000	28,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		423.00000	422,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		119.00000	120,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		153.00000	151,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		549.00000	549,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		64.00000	62,000	24.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,210.00000	1,210,000	24.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		74.00000	73,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,070.00000	1,071,000	23.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		134.00000	132,000	20.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		630.00000	630,000	20.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		365.00000	364,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		161.00000	162,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		88.00000	86,000	22.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		934.00000	934,000	22.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,211.00000	1,209,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		7.00000	7,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		105.00000	103,000	21.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		801.00000	801,000	21.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		175.00000	173,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		471.00000	471,000	19.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		83.00000	81,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		979.00000	979,000	22.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33330	7.33610		17.83	447,331.30	61	16,902.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		513.00000	513,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		213.00000	216,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		487.00000	487,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		237.00000	240,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		541.00000	541,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		191.00000	194,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		532.00000	532,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		196.00000	199,000	16.37	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		456.00000	456,000	16.99	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		270.00000	273,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		411.00000	411,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		325.00000	328,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		664.00000	664,000	16.16	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	19/03/2012	Foreign Exchange Future	6.80	Put		128.00000	131,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		433.00000	433,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		297.00000	300,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		700.00000	699,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		114.00000	116,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		304.00000	304,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		518.00000	521,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		209.00000	208,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		823.00000	825,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		353.00000	353,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		417.00000	420,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		155.00000	154,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,119.00000	1,121,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		737.00000	736,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		101.00000	103,000	16.05	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		149.00000	148,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,163.00000	1,165,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		629.00000	629,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		143.00000	146,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		200.00000	199,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		864.00000	866,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		480.00000	480,000	16.79	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		244.00000	247,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		775.00000	774,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		89.00000	91,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		336.00000	335,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		450.00000	452,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		169.00000	168,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,033.00000	1,035,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		229.00000	228,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		743.00000	745,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		505.00000	506,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		219.00000	223,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		814.00000	813,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		78.00000	80,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		240.00000	239,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		704.00000	706,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		192.00000	191,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		906.00000	908,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		219.00000	218,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		783.00000	785,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		176.00000	175,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		990.00000	992,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		371.00000	371,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		385.00000	388,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		391.00000	391,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		355.00000	358,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		596.00000	596,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		160.00000	163,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		263.00000	262,000	19.30	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	7.70	Put		627.00000	629,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		184.00000	183,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		948.00000	950,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		320.00000	319,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		484.00000	486,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		987.00000	986,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		51.00000	53,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,216.00000	1,214,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		30.00000	31,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		290.00000	289,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		554.00000	556,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		162.00000	161,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,076.00000	1,078,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,169.00000	1,168,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		33.00000	35,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		563.00000	563,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		177.00000	180,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		251.00000	250,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		665.00000	667,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		143.00000	142,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,207.00000	1,209,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		943.00000	942,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		57.00000	59,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		276.00000	275,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		590.00000	592,000	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		856.00000	855,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		70.00000	72,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		899.00000	898,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		63.00000	65,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,032.00000	1,031,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		46.00000	48,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,262.00000	1,261,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		26.00000	28,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		138.00000	137,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,252.00000	1,254,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		133.00000	131,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,297.00000	1,298,000	22.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.41090	7.41580		17.70	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		527.00000	527,000	17.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		361.00000	366,000	17.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		506.00000	506,000	17.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		390.00000	395,000	17.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		549.00000	549,000	16.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		333.00000	338,000	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.48880	7.49650		18.13	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		668.00000	665,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		372.00000	376,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		645.00000	642,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		399.00000	403,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		691.00000	688,000	16.93	0.00	0	16,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		345.00000	349,000	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		428.00000	432,000	17.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		624.00000	621,000	17.45	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.56720	7.57420		18.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		578.00000	577,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		704.00000	710,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		562.00000	561,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		738.00000	744,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		595.00000	594,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		671.00000	677,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		914.00000	920,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		488.00000	487,000	19.54	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.35070	8.34940		19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,131.00000	1,141,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,282.00000	1,290,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,115.00000	1,125,000	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,316.00000	1,324,000	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,148.00000	1,158,000	20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,249.00000	1,257,000	20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		966.00000	975,000	19.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,315.00000	1,326,000	19.48	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48140	9.48010		21.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,744.00000	1,747,000	20.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,464.00000	1,466,000	20.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,727.00000	1,729,000	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,497.00000	1,498,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,762.00000	1,765,000	20.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,432.00000	1,434,000	20.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.16340	7.16510		16.48	1,611,765.00	225	455.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			12,114.00000	11,669,000	16.41	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			5,604.00000	5,329,000	16.41	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			9,305.00000	8,857,000	16.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			7,795.00000	7,517,000	16.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			15,378.00000	14,955,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			3,868.00000	3,615,000	16.35	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			10,765.00000	10,506,000	17.20	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			7,275.00000	6,846,000	17.20	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.25240	7.25450		17.45	1,631,790.00	225	344.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			39,299.00000	39,234,000	16.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			13,849.00000	13,994,000	16.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			36,483.00000	36,409,000	16.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			16,033.00000	16,169,000	16.58	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			42,295.00000	42,236,000	16.14	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			11,845.00000	11,996,000	16.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.51580	11.43240		14.06	7,024,638.00	610	20,641.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		89.00000	120,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		157.00000	104,000	14.06	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		73.00000	99,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		191.00000	133,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		112.00000	149,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		130.00000	83,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		48.00000	65,000	15.01	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		266.00000	199,000	15.01	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		7.00000	9,000	17.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		675.00000	593,000	17.87	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	6,000	16.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		443.00000	522,000	16.06	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		933.00000	1,016,000	19.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		1.00000	0,000	19.83	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		490.00000	570,000	16.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		8.00000	4,000	16.26	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		39.00000	23,000	15.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		271.00000	339,000	15.26	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		587.00000	669,000	17.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		5.00000	3,000	17.05	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		22.00000	12,000	15.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		354.00000	428,000	15.66	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		311.00000	383,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		29.00000	17,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		17.00000	21,000	16.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		485.00000	405,000	16.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		32.00000	42,000	15.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		350.00000	276,000	15.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		26.00000	34,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		394.00000	318,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		233.00000	296,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		51.00000	30,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		685.00000	767,000	17.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		3.00000	1,000	17.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		39.00000	52,000	15.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		307.00000	236,000	15.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		21.00000	27,000	16.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		439.00000	361,000	16.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		784.00000	867,000	18.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		2.00000	1,000	18.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.64850	11.56480		15.44	15,865,257.00	1,362	16,480.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		335.00000	378,000	15.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		420.00000	380,000	15.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		317.00000	359,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		452.00000	411,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		355.00000	401,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		390.00000	353,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		183.00000	211,000	17.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		818.00000	763,000	17.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		502.00000	558,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		237.00000	210,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		254.00000	290,000	16.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		589.00000	542,000	16.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		300.00000	340,000	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		485.00000	442,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,101.00000	1,176,000	13.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		36.00000	28,000	13.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		927.00000	999,000	13.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		62.00000	51,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.76680	11.68440		16.30	5,883,400.00	500	2,765.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		648.00000	703,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		414.00000	386,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		624.00000	678,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		440.00000	411,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		673.00000	729,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		389.00000	362,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		601.00000	653,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		467.00000	436,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		463.00000	507,000	16.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		679.00000	640,000	16.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		906.00000	972,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		222.00000	205,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		498.00000	544,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		614.00000	577,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		347.00000	382,000	17.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		963.00000	915,000	17.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		698.00000	755,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		364.00000	338,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		976.00000	1,044,000	15.05	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	10.90	Put		192.00000	177,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		536.00000	585,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		552.00000	518,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		839.00000	904,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		255.00000	237,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.87980	11.80080		16.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		669.00000	706,000	16.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		718.00000	676,000	16.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		650.00000	686,000	16.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		749.00000	706,000	16.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		688.00000	726,000	16.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		687.00000	646,000	16.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09260	0.09270		15.66	5,370.80	58	12,250.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,270.00000	1,260,000	25.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		294.00000	279,000	15.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		24.00000	19,000	15.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,270.00000	2,260,000	31.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,730.00000	1,140,740,000	39.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09390	0.09400		17.51	5,446.20	58	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,413.00000	1,403,000	17.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		13.00000	13,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		578.00000	569,000	17.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		178.00000	179,000	17.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,403.00000	2,393,000	23.57	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.03230	10.05760		13.80	4,083,146.10	407	60,194.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		415.00000	390,000	14.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		7.00000	8,000	14.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		369.00000	344,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		11.00000	12,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		463.00000	437,000	15.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		5.00000	5,000	15.14	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		21.00000	24,000	14.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		279.00000	256,000	14.54	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		357.00000	382,000	16.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		15.00000	14,000	16.17	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		758.00000	733,000	17.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		0.00000	1,000	17.13	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		35.00000	31,000	15.15	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		227.00000	249,000	15.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		127.00000	114,000	13.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		69.00000	82,000	13.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		4.00000	4,000	18.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		596.00000	622,000	18.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		659.00000	633,000	16.39	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	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		6.00000	6,000	17.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		498.00000	524,000	17.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		5.00000	5,000	17.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		547.00000	573,000	17.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		9.00000	8,000	16.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		451.00000	476,000	16.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,043.00000	1,069,000	22.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	22.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,092.00000	1,118,000	22.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	26.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,542.00000	1,568,000	26.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		2.00000	2,000	20.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		794.00000	820,000	20.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		20.00000	18,000	15.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		312.00000	336,000	15.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		46.00000	41,000	14.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		188.00000	209,000	14.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15030	10.17790		15.19	6,354,087.80	626	20,063.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		520.00000	507,000	14.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		142.00000	157,000	14.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		489.00000	477,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		161.00000	177,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		553.00000	538,000	14.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		125.00000	138,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		403.00000	395,000	14.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		225.00000	245,000	14.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		702.00000	681,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		74.00000	81,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		914.00000	889,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		36.00000	39,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		827.00000	804,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		49.00000	54,000	13.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		51.00000	56,000	21.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,623.00000	1,656,000	21.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		430.00000	421,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		202.00000	221,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		60.00000	64,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,482.00000	1,514,000	20.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		743.00000	721,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		65.00000	71,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		114.00000	119,000	18.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		936.00000	969,000	18.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		289.00000	287,000	15.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		361.00000	387,000	15.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		57.00000	61,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,529.00000	1,561,000	20.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		254.00000	254,000	15.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		426.00000	454,000	15.95	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		377.00000	370,000	14.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		249.00000	270,000	14.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		663.00000	643,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		85.00000	93,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		91.00000	96,000	19.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,113.00000	1,146,000	19.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		330.00000	325,000	15.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		302.00000	325,000	15.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.26150	10.29000		15.65	0.00	0	8,114.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		543.00000	537,000	15.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		353.00000	376,000	15.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		520.00000	514,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		380.00000	403,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		568.00000	561,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		328.00000	350,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,300.00000	1,274,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		60.00000	63,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		475.00000	471,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		435.00000	460,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		707.00000	695,000	14.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		217.00000	234,000	14.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,345.00000	1,319,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		55.00000	58,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		648.00000	638,000	14.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		258.00000	277,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		350.00000	351,000	16.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		660.00000	690,000	16.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		308.00000	310,000	17.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		768.00000	799,000	17.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		454.00000	452,000	15.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		464.00000	491,000	15.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		232.00000	236,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,042.00000	1,075,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		171.00000	176,000	19.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,381.00000	1,415,000	19.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		272.00000	275,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		882.00000	914,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		143.00000	148,000	19.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,603.00000	1,637,000	19.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		261.00000	265,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		921.00000	954,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		884.00000	865,000	14.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		144.00000	154,000	14.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		199.00000	204,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,209.00000	1,243,000	18.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36790	10.39910		15.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		0.00000	563,000	15.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		0.00000	595,000	15.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		0.00000	544,000	15.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		0.00000	626,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		0.00000	583,000	15.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		0.00000	565,000	15.75	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			414.39200	410.60000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			420.35800	416.51300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			380.34300	377.13800			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			385.81900	382.56900			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.19890	7.20080		17.07	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		518.00000	517,000	15.69	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		17.00000	18,000	15.69	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		474.00000	472,000	15.61	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		23.00000	23,000	15.61	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		564.00000	563,000	15.77	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		13.00000	14,000	15.77	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		81.00000	82,000	16.14	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		282.00000	281,000	16.14	0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		310.00000	310,000	18.67	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		111.00000	109,000	18.67	0.00	0	6,757.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.62480	7.58750		12.69	3,812,400.00	500	26,285.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		938.00000	975,000	22.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	22.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		888.00000	925,000	22.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	22.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		988.00000	1,025,000	22.54	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	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		126.00000	151,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		39.00000	26,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		164.00000	193,000	14.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		27.00000	18,000	14.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		589.00000	625,000	20.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		2.00000	0,000	20.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		391.00000	427,000	17.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		4.00000	2,000	17.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		92.00000	113,000	13.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		55.00000	38,000	13.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		440.00000	476,000	17.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		3.00000	1,000	17.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	6,000	15.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		368.00000	331,000	15.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		838.00000	875,000	22.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	0,000	22.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		3.00000	4,000	16.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		416.00000	379,000	16.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		788.00000	825,000	22.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		489.00000	526,000	18.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		2.00000	1,000	18.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		1.00000	2,000	18.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		564.00000	527,000	18.33	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	19/09/2011	Foreign Exchange Future	7.40	Call		206.00000	237,000	14.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		19.00000	12,000	14.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		3.00000	3,000	17.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		466.00000	428,000	17.02	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.63550	7.59800		13.24	1,527,100.00	200	1,241.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		959.00000	995,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		11.00000	10,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		912.00000	947,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		14.00000	12,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,007.00000	1,043,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	8,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		261.00000	282,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		163.00000	147,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		388.00000	415,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		90.00000	80,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.64840	7.61170		13.39	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		496.00000	524,000	13.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		134.00000	126,000	13.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		463.00000	491,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		151.00000	143,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		530.00000	561,000	13.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		118.00000	113,000	13.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		402.00000	428,000	13.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		190.00000	180,000	13.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		726.00000	759,000	13.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		64.00000	61,000	13.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		239.00000	257,000	13.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		377.00000	359,000	13.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		373.00000	399,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		211.00000	201,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		685.00000	718,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		73.00000	70,000	13.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,423.00000	1,460,000	16.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	12,000	16.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.66140	7.62600		13.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		0.00000	365,000	13.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		0.00000	354,000	13.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		0.00000	344,000	13.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		0.00000	383,000	13.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		0.00000	389,000	13.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		0.00000	328,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.69660	8.63880		14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,681.00000	1,724,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		342.00000	327,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,646.00000	1,689,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		357.00000	342,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,716.00000	1,759,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		327.00000	312,000	12.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.27460	7.24370		10.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		48.00000	65,000	10.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		54.00000	40,000	10.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		31.00000	43,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		87.00000	68,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		78.00000	100,000	10.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		34.00000	25,000	10.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		0.00000	1,000	16.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		556.00000	526,000	16.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	15.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		507.00000	476,000	15.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	0,000	17.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		606.00000	575,000	17.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		3.00000	4,000	13.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		309.00000	279,000	13.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		644.00000	675,000	16.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	16.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		345.00000	376,000	14.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		1.00000	1,000	14.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	18.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		706.00000	675,000	18.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.35090	7.31970		11.55	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		211.00000	232,000	11.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		141.00000	131,000	11.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		185.00000	205,000	11.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		165.00000	154,000	11.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		240.00000	261,000	11.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		120.00000	110,000	11.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		85.00000	92,000	13.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		415.00000	391,000	13.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		543.00000	573,000	11.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		23.00000	22,000	11.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		94.00000	102,000	12.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		374.00000	351,000	12.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		499.00000	528,000	11.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		29.00000	27,000	11.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		148.00000	160,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		228.00000	209,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		456.00000	485,000	11.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		36.00000	34,000	11.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		132.00000	143,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		262.00000	242,000	12.08	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00020	0.00030			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.30370	0.30210			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.23810	8.33150		16.57	82,381.00	10	8.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		682.00000	589,000	18.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	18.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		633.00000	540,000	18.10	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	18.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		732.00000	639,000	18.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	18.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		74.00000	39,000	17.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		143.00000	201,000	17.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		3.00000	1,000	23.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		722.00000	813,000	23.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		3.00000	2,000	22.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		672.00000	764,000	22.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		534.00000	441,000	17.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	17.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		4.00000	2,000	22.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		623.00000	714,000	22.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		9.00000	4,000	20.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		478.00000	566,000	20.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		7.00000	3,000	21.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		526.00000	615,000	21.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		2.00000	1,000	24.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		771.00000	863,000	24.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		1.00000	0,000	24.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		920.00000	1,012,000	24.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		485.00000	393,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		4.00000	5,000	16.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.36370	8.46090		17.43	16,727.40	2	264.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		396.00000	336,000	17.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		235.00000	272,000	17.26	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	8.35	Call		371.00000	314,000	17.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		260.00000	300,000	17.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		422.00000	360,000	17.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		211.00000	246,000	17.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		305.00000	257,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		344.00000	393,000	18.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		478.00000	411,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		167.00000	197,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		648.00000	566,000	16.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		87.00000	102,000	16.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		286.00000	241,000	18.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		375.00000	427,000	18.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		183.00000	153,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		622.00000	689,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		99.00000	81,000	21.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,038.00000	1,117,000	21.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		135.00000	112,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		824.00000	898,000	20.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		325.00000	275,000	17.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		314.00000	361,000	17.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		575.00000	499,000	16.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		114.00000	135,000	16.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		766.00000	679,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		55.00000	65,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		208.00000	174,000	19.32	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	8.80	Put		547.00000	610,000	19.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		851.00000	761,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		40.00000	47,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		236.00000	198,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		475.00000	534,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		172.00000	143,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		661.00000	729,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		269.00000	226,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		408.00000	462,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		93.00000	76,000	21.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,082.00000	1,162,000	21.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		127.00000	105,000	20.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		866.00000	941,000	20.98	0.00	0	0.00
CRD1 On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI			380.55200	377.47900			0.00	0	162.00
GOVI On	03/11/2011	GOVI	357.00	Call		204,790.00000	235,520,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		204,690.00000	235,420,000		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		204,890.00000	235,620,000		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			386.03100	382.91500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		139,150.00000	170,310,000		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		139,050.00000	170,210,000		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		139,250.00000	170,410,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.63500	163.40100			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			165.99200	165.75400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.18400	449.16600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.53000	5.53000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.42000	5.43000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.35000	5.39000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.26000	5.31000			0.00	200	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.22000	5.26000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.18000	5.23000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.13000	5.21000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.14000	5.23000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.21000	5.35000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.34000	5.48000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.56000	5.69000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.77000	5.92000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			378.72600	374.83600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			384.17900	380.23400			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.34600	6.49300		4.00	0.00	0	16,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,523.00000	7,089,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,702.00000	7,268,000	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		6,344.00000	6,910,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		688.00000	456,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		907.00000	1,241,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		181.00000	102,000	4.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	7.00	Call		2,110.00000	2,597,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,432.00000	2,940,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		128.00000	69,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,998.00000	4,553,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		20.00000	9,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.39200	6.55300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,786.00000	7,348,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		49.00000	32,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,947.00000	7,511,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		43.00000	28,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,624.00000	7,185,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		54.00000	36,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,372.00000	1,679,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,383.00000	1,111,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,593.00000	2,191,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		589.00000	766,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,454.00000	2,871,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		688.00000	525,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.42000	6.59400		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,576.00000	6,106,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		205.00000	152,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,719.00000	6,253,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		191.00000	142,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,434.00000	5,960,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		221.00000	164,000	4.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.41400	6.60500		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,780.00000	5,264,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		562.00000	454,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,901.00000	5,390,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		536.00000	432,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,660.00000	5,140,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		590.00000	477,000	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			7.80100	7.92900		12.00	15,581,432.52	122	21,317.00
R186	On	03/11/2011	Bond Future	9.00	Call		10,265.00000	11,519,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		108.00000	60,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,691.00000	11,952,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		90.00000	50,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,840.00000	11,086,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		130.00000	74,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		257.00000	156,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		8,156.00000	9,356,000	12.32	52,393,600.00	5,600	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,625.00000	1,167,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,334.00000	4,177,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		860.00000	579,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		5,005.00000	6,026,000	12.14	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.55	Call		6,527.00000	7,654,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		483.00000	308,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		11,117.00000	12,385,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		75.00000	41,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		3,106.00000	2,388,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		1,794.00000	2,378,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		2,758.00000	3,518,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		2,044.00000	1,503,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		3,966.00000	4,885,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		1,274.00000	891,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			7.86000	7.99300		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		10,393.00000	11,513,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		971.00000	762,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,759.00000	11,892,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		897.00000	701,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		10,031.00000	11,137,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,051.00000	828,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		0.00000	4,661,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		0.00000	3,546,000	12.91	21,276,000.00	6,000	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		0.00000	12,612,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	671,000	12.73	8,441,180.00	12,580	6,000.00
R186	On	03/05/2012	Bond Future			7.91500	8.05100		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,788.00000	11,818,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,026.00000	1,720,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		11,116.00000	12,159,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		1,918.00000	1,625,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		10,463.00000	11,480,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,139.00000	1,820,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.96000	8.10100		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		9,531.00000	10,466,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,533.00000	3,106,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		9,825.00000	10,774,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,383.00000	2,970,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		9,242.00000	10,162,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,691.00000	3,249,000	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			214.53599	214.21456			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,215.00000	2,536,000		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		2,165.00000	2,486,000		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		2,265.00000	2,586,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			246.44291	245.74087			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,241.00000	7,943,000		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		7,191.00000	7,893,000		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		7,291.00000	7,993,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.01000	6.16900		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,189.00000	5,655,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,326.00000	5,792,000	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		5,052.00000	5,517,000	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			6.02700	6.20200		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,356.00000	5,828,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		3.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,482.00000	5,954,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,230.00000	5,702,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		4.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.02100	6.21400		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,814.00000	4,261,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		96.00000	64,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,923.00000	4,372,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		87.00000	56,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,705.00000	4,149,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		105.00000	70,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.97200	6.18700		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,113.00000	3,538,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		207.00000	146,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,207.00000	3,636,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		192.00000	135,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,019.00000	3,440,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		222.00000	157,000	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			185.95411	185.94524			0.00	0	28,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,445.00000	185,454,000		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		185,395.00000	185,404,000		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		185,495.00000	185,504,000		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			185.96829	185.95943			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,959.00000	8,968,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		8,909.00000	8,918,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,009.00000	9,018,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.11200	7.26700		6.50	8,206,630.74	77	2,145.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,775.00000	6,516,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		20.00000	8,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,996.00000	6,740,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		16.00000	7,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,554.00000	6,293,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		24.00000	11,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.18500	7.34900		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,497.00000	7,193,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		240.00000	172,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,692.00000	7,393,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		221.00000	157,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,304.00000	6,995,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		262.00000	189,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.24800	7.42200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,290.00000	6,946,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		582.00000	460,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,464.00000	7,125,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		549.00000	432,000	7.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		6,119.00000	6,768,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		619.00000	490,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.29300	7.47800		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,499.00000	6,089,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,252.00000	1,049,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,648.00000	6,246,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,198.00000	1,004,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,350.00000	5,934,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,305.00000	1,097,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.35200	7.50200		7.50	319,766.49	3	2,778.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,645.00000	7,467,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		23.00000	11,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,895.00000	7,718,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		19.00000	8,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,395.00000	7,214,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		28.00000	13,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.42400	7.58100		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,483.00000	8,262,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		227.00000	161,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,707.00000	8,491,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		207.00000	147,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,261.00000	8,034,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		249.00000	178,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.48900	7.65400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,322.00000	7,016,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		840.00000	675,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,521.00000	7,222,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		797.00000	640,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,131.00000	6,817,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		891.00000	718,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.54100	7.71400		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,531.00000	6,148,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,690.00000	1,436,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,698.00000	6,324,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,618.00000	1,374,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,366.00000	5,974,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,764.00000	1,501,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R:	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.84400	5.99500		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,537.00000	3,849,000	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		3,635.00000	3,947,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		3,438.00000	3,750,000	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			5.84400	6.01500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,567.00000	3,878,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		7.00000	4,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,653.00000	3,965,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		5.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,480.00000	3,791,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		8.00000	4,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.81000	6.00900		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,485.00000	2,771,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		124.00000	89,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,554.00000	2,842,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		115.00000	82,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,417.00000	2,701,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		134.00000	97,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.69700	5.93200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,024.00000	2,292,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		228.00000	171,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,079.00000	2,349,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		216.00000	161,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,970.00000	2,235,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		241.00000	181,000	2.17	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	03/11/2011	Bond Future			7.52500	7.68500		8.75	40,244,656.00	400	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,091.00000	7,010,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		58.00000	28,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,353.00000	7,277,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		48.00000	23,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,831.00000	6,744,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		70.00000	34,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		836.00000	538,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,093.00000	2,745,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,123.00000	3,898,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		429.00000	255,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,058.00000	4,903,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		234.00000	130,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,822.00000	2,150,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		518.00000	796,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,190.00000	802,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,572.00000	2,134,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		737.00000	468,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,284.00000	2,964,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,303.00000	5,162,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		199.00000	109,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.59500	7.76200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,171.00000	8,027,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		386.00000	278,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,401.00000	8,265,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		354.00000	255,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,943.00000	7,791,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		420.00000	304,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.66100	7.83500		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,165.00000	6,912,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,226.00000	997,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,361.00000	7,118,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,162.00000	942,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,965.00000	6,703,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,288.00000	1,050,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.71600	7.89800		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,212.00000	6,931,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,728.00000	1,454,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,394.00000	7,122,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,655.00000	1,390,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,032.00000	6,742,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,804.00000	1,521,000	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			7.56800	7.72200		9.75	0.00	0	7,108.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,296.00000	7,241,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		72.00000	36,000	10.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		6,573.00000	7,523,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		60.00000	29,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		6,020.00000	6,958,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		86.00000	44,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		849.00000	552,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,277.00000	2,960,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		432.00000	260,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,394.00000	4,202,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,402.00000	5,279,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		236.00000	133,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,129.00000	8,088,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		41.00000	20,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.63200	7.79200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,546.00000	8,423,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		446.00000	328,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,790.00000	8,675,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		411.00000	301,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,303.00000	8,172,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		483.00000	357,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.69100	7.85700		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,535.00000	8,359,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		949.00000	764,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,758.00000	8,590,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		897.00000	721,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,314.00000	8,129,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		1,003.00000	810,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.73900	7.91200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,641.00000	7,385,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,861.00000	1,577,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,839.00000	7,592,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,783.00000	1,509,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,445.00000	7,179,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,941.00000	1,648,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.00400	8.14700		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		5,520.00000	6,627,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		450.00000	275,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		5,854.00000	6,982,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		387.00000	233,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		5,190.00000	6,274,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		521.00000	323,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.05200	8.19900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		7,716.00000	8,761,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,162.00000	904,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		8,012.00000	9,072,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		1,078.00000	834,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		7,424.00000	8,453,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,254.00000	979,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.09600	8.24600		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		8,150.00000	9,133,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,017.00000	1,683,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		8,421.00000	9,418,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,908.00000	1,589,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		7,883.00000	8,851,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,133.00000	1,784,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.13300	8.28700		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		9,966.00000	10,979,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,332.00000	2,005,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		10,229.00000	11,252,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,231.00000	1,914,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		9,706.00000	10,706,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,439.00000	2,099,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			137.62028	137.61367			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,614.00000	6,620,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		6,564.00000	6,570,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		6,664.00000	6,670,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.24273	113.06922			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,819.00000	111,993,000		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		111,769.00000	111,943,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,869.00000	112,043,000		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			113.53553	113.35981			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,860.00000	3,036,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,810.00000	2,986,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,910.00000	3,086,000		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			111.71217	111.70693			0.00	0	2,667.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		109,207.00000	109,212,000		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		109,157.00000	109,162,000		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		109,257.00000	109,262,000		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			111.85235	111.84727			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,347.00000	3,352,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,297.00000	3,302,000		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		3,397.00000	3,402,000		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			8.05900	8.18700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,755.00000	5,892,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		5,159.00000	6,295,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		4,348.00000	5,485,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.11700	8.24900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		6,175.00000	7,331,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		6,563.00000	7,719,000		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		5,784.00000	6,941,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.16700	8.30200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,599.00000	8,768,000		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		7,972.00000	9,141,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		7,224.00000	8,392,000		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			8.20800	8.34700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,184.00000	8,374,000		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		7,556.00000	8,746,000		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		6,810.00000	8,000,000		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	19/09/2011	Foreign Exchange Future			14,538.58000	14,543.13000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/09/2011 Foreign Exchange Future			1.12220	1.12060		15.82	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		257.00000	264,000	15.82	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		51.00000	42,000	15.82	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		47.00000	46,000	18.29	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		341.00000	324,000	18.29	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		710.00000	725,000	19.10	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		4.00000	3,000	19.10	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.13670	1.13540		17.59	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		589.00000	599,000	16.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		235.00000	232,000	16.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		355.00000	361,000	17.59	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		501.00000	494,000	17.59	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		942.00000	955,000	16.09	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		88.00000	88,000	16.09	0.00	0	0.00

Total for Derivatives : **275,333,229.15** **41,993** **1,114,181.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000		83,300,000,000.00		14,000,000	7,000,000.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	6,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB305L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		3,543,000,000,000.00		35,430,000	41,417,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	1,760,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,200,000,000.00	12,000	12,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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			600,000,000.00	6,000	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
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
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			400,000,000,000.00	4,000,000	3,920,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	2,210,000.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			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
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			47,100,000,000.00	471,000	7,752,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL035On	20/09/2011	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	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	3,222,000.00
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		200,000,000.00		2,000	64,725,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000		2,200,000,000,000.00		22,000,000	11,810,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	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
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	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
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
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
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
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			1,400,000,000.00	14,000	4,996,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
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
BLG3A	On	30/10/2011			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
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	31,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	8,682,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	39,100,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	12,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	2,888,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	22,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			18,003,600,000,000.00	180,036,000	168,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			88,000,500,000,000.00	880,005,000	552,042,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ155L	On	08/12/2011			100.00000	100.00000			17,000,000,000,000.00	170,000,000	150,000,000.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	190,645,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			92,500,000.00	10,000	170,543,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,065,010,000,000.00	206,501,000	263,901,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			2,198,314,000,000.00	280,040,000	41,140,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			510,000,000.00	68,000	184,568,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			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
FRBI08	On	09/09/2011			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		400,000,000,000.00	4,000,000	2,000,000.00	
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			20,000,000,000,000.00	200,000,000	80,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			960,000,000,000.00	9,600,000	4,400,000.00
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			1,200,000,000,000.00	12,000,000	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,932,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			2,300,000,000.00	23,000	593,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	5,300,000.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	60.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			3,300,000,000,000.00	33,000,000	11,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			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
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	750,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			2,100,000,000.00	21,000	29,164,000.00
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			500,000,000.00	5,000	17,769,000.00
HWAY3	On	31/07/2035			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			2,500,000,000,000.00	25,000,000	12,500,000.00
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	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	403,000.00
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			21,200,000,000.00	212,000	46,418,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
IVA201	On	05/01/2012			100.00000	100.00000		45,000,000,000,000.00		450,000,000	450,000,000.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		4,200,000,000,000.00	42,000,000	42,000,000	21,000,000.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
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
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			800,000,000.00	8,000	16,165,900.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			2,000,000,000.00	20,000	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			2,620,000,000,000.00	26,200,000	13,100,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,100,000,000.00	11,000	5,702,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		139,100,000,000.00		1,391,000	6,895,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		500,000,000.00		5,000	6,679,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,800,000,000.00		18,000	12,945,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 13/07/2016 Spot Bond			100.00000	100.00000			800,000,000.00	8,000,000	4,000,000.00
NCLN6-On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	16,667,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			3,200,000,000,000.00	32,000,000	8,000,000.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			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		1,530,000,000,000.00		15,300,000	7,650,000.00
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
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,200,000,000.00		12,000	11,612,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	7,581,100.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,000,000,000.00	20,000	24,668,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			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
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	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
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.32000	6.46000		147,219,423,202,240.00	23,294,212,532	14,079,606,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.76500	7.89000		43,600,389,585,000.00	5,614,989,000	9,308,680,200.00	
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			0.30000	0.40000		214,500,000,000.00	715,000,000	1,725,000,000.00	
R197	On	07/12/2023	Spot Bond			2.25000	2.28000		118,350,000,000.00	52,600,000	205,921,000.00	
R201	On	21/12/2014	Spot Bond			6.00000	6.15000		8,065,108,470,000.00	1,344,184,745	2,994,361,745.00	
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		762,354,480,000.00	334,366,000	865,292,622.00	
R203	On	15/09/2017	Spot Bond			7.07000	7.22000		37,167,856,315,380.00	5,257,122,534	7,325,538,000.00	
R204	On	21/12/2018	Spot Bond			7.31000	7.45500		14,240,497,695,000.00	1,948,084,500	5,967,977,100.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			306,000,000,000,000.00	3,060,000,000	4,115,000,000.00
R206	On	15/01/2014	Spot Bond			5.84500	5.98500			61,169,169,985,000.00	10,465,213,000	6,108,801,000.00
R207	On	15/01/2020	Spot Bond			7.48500	7.64000			30,640,763,664,000.00	4,093,622,400	8,249,030,800.00
R208	On	31/03/2021	Spot Bond			7.53000	7.68000			39,731,728,755,060.00	5,276,458,002	7,839,377,100.00
R209	On	31/03/2036	Spot Bond			7.97500	8.11500			14,399,239,239,000.00	1,805,547,240	9,738,879,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000			0.00	0	453,600,000.00
R211	On	31/01/2017	Spot Bond			1.37000	1.40000			202,335,300,000.00	147,690,000	1,490,831,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000			2,775,492,000,000.00	1,233,552,000	311,940,000.00
R213	On	28/02/2031	Spot Bond			8.02500	8.15000			15,528,375,000,000.00	1,935,000,000	992,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,715,080,093,000.00	4,110,012,322	3,165,627,989.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	1,190,000.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			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
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	0.00
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	23/06/2018			100.00000	100.00000			0.00	0	0.00
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		94,600,000,000.00		946,000	18,758,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	3,000,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	1,000,000.00
SBS112	On	31/01/2017			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
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	1,008,012,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	243,260,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			5,600,000,000,000.00	56,000,000	104,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	25,233,000.00
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	200,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	35,000,000.00
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	0.00
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	51,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
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	38,400,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	130,370,000.00
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
Total for j-Bonds :							996,711,390,283,680.00	73,626,408,275	90,550,730,096.00
Grand Total:							996,711,665,616,909.00	73,626,450,268	90,551,844,277.00