

Daily MTM Report

Daily summary for: 29/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			7.96410	7.91890		31.13	190,174,743.90	23,879	320,973.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		690.00000	784,000	28.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		121.00000	170,000	28.15	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		655.00000	751,000	28.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		136.00000	187,000	28.31	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		725.00000	818,000	27.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		106.00000	154,000	27.99	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		23.00000	50,000	28.22	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,192.00000	1,264,000	28.22	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		437.00000	489,000	31.41	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		356.00000	453,000	31.41	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		46.00000	84,000	27.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		965.00000	1,048,000	27.78	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		93.00000	138,000	27.83	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		762.00000	852,000	27.83	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,773.00000	1,827,000	30.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		4.00000	13,000	30.12	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		171.00000	224,000	28.63	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		590.00000	688,000	28.63	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,478.00000	1,539,000	28.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		9.00000	25,000	28.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,527.00000	1,586,000	28.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		8.00000	22,000	28.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,674.00000	1,730,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		5.00000	16,000	29.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		338.00000	435,000	31.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		469.00000	521,000	31.69	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,971.00000	2,023,000	31.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	9,000	31.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		622.00000	719,000	28.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		153.00000	205,000	28.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,239.00000	1,309,000	28.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		20.00000	45,000	28.30	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,146.00000	1,220,000	28.13	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		27.00000	56,000	28.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		394.00000	492,000	30.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		375.00000	428,000	30.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		482.00000	581,000	29.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		263.00000	317,000	29.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,100.00000	1,176,000	28.04	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		31.00000	62,000	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,624.00000	1,682,000	29.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		5.00000	18,000	29.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,575.00000	1,633,000	28.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		6.00000	19,000	28.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,922.00000	1,974,000	31.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		3.00000	10,000	31.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		436.00000	535,000	30.25	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		317.00000	371,000	30.25	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		534.00000	632,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		215.00000	268,000	29.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,334.00000	1,400,000	28.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		15.00000	36,000	28.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,071.00000	2,122,000	31.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		2.00000	8,000	31.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		414.00000	513,000	30.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		345.00000	399,000	30.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		81.00000	124,000	27.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		800.00000	888,000	27.67	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,382.00000	1,446,000	28.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		13.00000	32,000	28.57	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		252.00000	341,000	33.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		683.00000	727,000	33.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		291.00000	385,000	32.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		572.00000	621,000	32.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,822.00000	1,876,000	30.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		3.00000	12,000	30.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		839.00000	925,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		70.00000	111,000	27.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,055.00000	1,132,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		36.00000	68,000	27.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		879.00000	965,000	27.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		60.00000	101,000	27.60	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,286.00000	1,354,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		17.00000	40,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,723.00000	1,779,000	29.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		4.00000	15,000	29.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		264.00000	355,000	33.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		645.00000	691,000	33.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,430.00000	1,492,000	28.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		11.00000	28,000	28.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,010.00000	1,090,000	27.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		41.00000	76,000	27.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		507.00000	606,000	29.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		238.00000	292,000	29.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		240.00000	328,000	33.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		721.00000	764,000	33.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		278.00000	370,000	32.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		609.00000	656,000	32.83	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		458.00000	557,000	29.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		289.00000	343,000	29.96	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	19/12/2011	Foreign Exchange Future	7.05	Call		922.00000	1,006,000	27.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		53.00000	92,000	27.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		322.00000	417,000	31.98	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		503.00000	553,000	31.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,872.00000	1,925,000	30.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		3.00000	11,000	30.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		374.00000	472,000	31.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		405.00000	458,000	31.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		561.00000	658,000	28.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		192.00000	244,000	28.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		306.00000	401,000	32.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		537.00000	587,000	32.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		175.00000	252,000	35.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,006.00000	1,038,000	35.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,048.00000	1,079,000	35.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		167.00000	243,000	35.98	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		26.00000	54,000	44.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,057.00000	3,040,000	44.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,989.00000	3,957,000	44.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		8.00000	21,000	44.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.05630	8.00970		28.95	12,140,844.10	1,507	40,122.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,101.00000	1,192,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		127.00000	172,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,062.00000	1,154,000	25.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		138.00000	184,000	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,141.00000	1,230,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		117.00000	160,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,130.00000	1,219,000	25.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		120.00000	163,000	25.92	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,013.00000	1,107,000	25.82	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		153.00000	201,000	25.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		942.00000	1,035,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		182.00000	229,000	25.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,294.00000	1,378,000	26.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		84.00000	122,000	26.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		976.00000	1,071,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		166.00000	215,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,337.00000	1,418,000	26.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		77.00000	112,000	26.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		760.00000	858,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		300.00000	352,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		579.00000	677,000	28.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		519.00000	571,000	28.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		847.00000	943,000	26.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		237.00000	287,000	26.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		458.00000	555,000	29.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		748.00000	799,000	29.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,380.00000	1,460,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		70.00000	104,000	26.11	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		444.00000	539,000	30.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		784.00000	833,000	30.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,252.00000	1,337,000	26.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		92.00000	131,000	26.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		560.00000	659,000	28.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		550.00000	603,000	28.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,052.00000	1,144,000	25.85	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		142.00000	188,000	25.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,423.00000	1,502,000	26.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		63.00000	96,000	26.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		817.00000	914,000	26.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		257.00000	308,000	26.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		490.00000	587,000	29.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		680.00000	731,000	29.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		619.00000	717,000	27.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		459.00000	511,000	27.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,090.00000	1,181,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		130.00000	175,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,467.00000	1,544,000	26.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		57.00000	88,000	26.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		640.00000	738,000	27.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		430.00000	482,000	27.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		542.00000	641,000	28.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		582.00000	635,000	28.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		599.00000	697,000	28.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		489.00000	541,000	28.21	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	19/03/2012	Foreign Exchange Future	8.15	Call		506.00000	604,000	29.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		646.00000	698,000	29.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		878.00000	973,000	26.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		218.00000	267,000	26.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		910.00000	1,003,000	25.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		200.00000	247,000	25.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,211.00000	1,297,000	25.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		101.00000	141,000	25.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		684.00000	782,000	27.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		374.00000	426,000	27.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		524.00000	622,000	29.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		614.00000	666,000	29.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		788.00000	885,000	26.53	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		278.00000	329,000	26.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,647.00000	1,720,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		37.00000	64,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,885.00000	1,951,000	27.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		25.00000	45,000	27.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		733.00000	831,000	26.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		323.00000	375,000	26.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		474.00000	571,000	29.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		714.00000	765,000	29.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,837.00000	1,904,000	27.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		27.00000	48,000	27.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,170.00000	1,258,000	25.95	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	19/03/2012	Foreign Exchange Future	6.95	Put		110.00000	152,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		662.00000	759,000	27.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		402.00000	453,000	27.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		429.00000	524,000	30.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		819.00000	868,000	30.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,602.00000	1,674,000	26.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		42.00000	68,000	26.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		708.00000	805,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		348.00000	399,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,512.00000	1,587,000	26.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		52.00000	81,000	26.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,556.00000	1,630,000	26.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		46.00000	74,000	26.24	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,694.00000	1,765,000	26.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		34.00000	59,000	26.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,932.00000	1,998,000	27.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		22.00000	42,000	27.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		416.00000	510,000	30.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		856.00000	904,000	30.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		403.00000	496,000	30.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		893.00000	940,000	30.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		335.00000	423,000	31.96	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,125.00000	1,167,000	31.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.14410	8.09680		27.82	16,695,405.00	2,050	22,540.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,097.00000	1,185,000	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		250.00000	291,000	24.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,063.00000	1,153,000	24.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		266.00000	309,000	24.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,131.00000	1,219,000	24.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		234.00000	275,000	24.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.23300	8.18440		27.60	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,273.00000	1,364,000	24.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		289.00000	331,000	24.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,240.00000	1,332,000	24.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		306.00000	349,000	24.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,306.00000	1,396,000	24.26	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		272.00000	313,000	24.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		324.00000	369,000	24.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,208.00000	1,302,000	24.47	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,467.00000	1,507,000	29.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		551.00000	640,000	29.95	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		914.00000	1,009,000	26.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		630.00000	676,000	26.34	0.00	0	360.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.33310	8.28560		27.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,153.00000	1,244,000	25.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		567.00000	611,000	25.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,132.00000	1,222,000	25.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		596.00000	639,000	25.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,175.00000	1,266,000	25.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		539.00000	583,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		744.00000	790,000	26.51	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,030.00000	1,123,000	26.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,499.00000	1,542,000	29.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		685.00000	775,000	29.33	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44320	8.39630		27.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,210.00000	1,297,000	26.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		764.00000	804,000	26.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,192.00000	1,279,000	26.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		796.00000	836,000	26.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,228.00000	1,316,000	25.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		732.00000	773,000	25.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,529.00000	1,572,000	28.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		825.00000	915,000	28.81	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,150.00000	1,242,000	26.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		854.00000	899,000	26.66	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38830	9.34030		28.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,105.00000	2,194,000	27.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,265.00000	1,306,000	27.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,084.00000	2,173,000	27.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,294.00000	1,335,000	27.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,126.00000	2,215,000	27.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,236.00000	1,277,000	27.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		951.00000	986,000	25.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,291.00000	2,374,000	25.78	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.20360	10.15560		28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,636.00000	2,725,000	27.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,680.00000	1,721,000	27.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,617.00000	2,705,000	27.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,711.00000	1,751,000	27.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,656.00000	2,742,000	27.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,650.00000	1,688,000	27.85	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.96410	7.91890		31.13	39,820.50	5	493.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			96,542.00000	104,758,000	27.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			4,652.00000	8,348,000	27.78	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			92,180.00000	100,608,000	27.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			5,290.00000	9,198,000	27.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			100,969.00000	108,971,000	27.87	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			4,079.00000	7,561,000	27.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.05630	8.00970		28.95	0.00	0	2.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			75,995.00000	85,782,000	26.68	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			30,025.00000	35,152,000	26.68	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			73,279.00000	83,111,000	26.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			32,309.00000	37,481,000	26.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			78,801.00000	88,533,000	26.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			27,831.00000	32,903,000	26.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.48350	12.39170		26.80	28,849,368.50	2,311	18,292.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call			958.00000	24.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put			216.00000	24.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call			924.00000	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		232.00000	256,000	24.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		992.00000	1,107,000	24.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		200.00000	224,000	24.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		645.00000	754,000	25.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		453.00000	471,000	25.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		1,214.00000	1,327,000	24.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		122.00000	144,000	24.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		801.00000	913,000	25.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		309.00000	330,000	25.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		891.00000	1,007,000	24.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		249.00000	274,000	24.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,927.00000	2,040,000	26.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		35.00000	57,000	26.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,740.00000	1,855,000	26.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		48.00000	72,000	26.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.61870	12.52460		26.47	0.00	0	5,431.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,383.00000	1,519,000	24.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		308.00000	350,000	24.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,350.00000	1,487,000	24.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		325.00000	368,000	24.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,416.00000	1,552,000	24.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		291.00000	333,000	24.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,318.00000	1,454,000	24.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		343.00000	385,000	24.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,109.00000	1,244,000	24.95	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	19/03/2012	Foreign Exchange Future	11.90	Put		484.00000	525,000	24.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,706.00000	1,838,000	24.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		181.00000	219,000	24.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,166.00000	1,302,000	24.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		441.00000	483,000	24.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		915.00000	1,047,000	25.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		690.00000	728,000	25.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,450.00000	1,586,000	24.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		275.00000	317,000	24.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,784.00000	1,914,000	23.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		159.00000	195,000	23.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,225.00000	1,361,000	24.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		400.00000	442,000	24.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,630.00000	1,764,000	24.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		205.00000	245,000	24.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.74820	12.65260		26.13	0.00	0	2,627.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,395.00000	1,529,000	24.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		592.00000	631,000	24.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,368.00000	1,502,000	24.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		615.00000	654,000	24.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,422.00000	1,556,000	24.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		569.00000	608,000	24.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10380	0.10370		25.98	2,595.00	25	5,293.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,375.00000	2,386,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		5.00000	6,000	25.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,424.00000	1,435,000	24.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		54.00000	55,000	24.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,372.00000	3,382,000	31.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	31.73	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10500		25.80	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,653.00000	1,659,000	24.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		153.00000	149,000	24.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,006.00000	1,007,000	25.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		506.00000	497,000	25.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,529.00000	2,538,000	23.59	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		29.00000	28,000	23.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.86360	10.76990		27.48	10,494,237.60	966	26,531.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,059.00000	1,188,000	24.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		89.00000	124,000	24.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,020.00000	1,150,000	24.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		100.00000	136,000	24.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,100.00000	1,227,000	24.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		80.00000	113,000	24.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		906.00000	1,039,000	25.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		136.00000	175,000	25.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,274.00000	1,400,000	25.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		54.00000	86,000	25.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,504.00000	1,624,000	26.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		34.00000	60,000	26.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,411.00000	1,533,000	25.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		41.00000	69,000	25.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		207.00000	303,000	30.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,187.00000	1,189,000	30.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		943.00000	1,075,000	25.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		123.00000	161,000	25.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		233.00000	335,000	30.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,063.00000	1,071,000	30.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,320.00000	1,444,000	25.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		50.00000	80,000	25.44	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		386.00000	509,000	28.01	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		616.00000	645,000	28.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		735.00000	871,000	25.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		215.00000	257,000	25.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		224.00000	324,000	30.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,104.00000	1,110,000	30.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		676.00000	811,000	25.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		256.00000	297,000	25.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		870.00000	1,004,000	25.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		150.00000	190,000	25.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,230.00000	1,356,000	25.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		60.00000	92,000	25.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		325.00000	442,000	28.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		755.00000	778,000	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		800.00000	936,000	25.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		180.00000	222,000	25.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		834.00000	970,000	25.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		164.00000	206,000	25.27	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		235.00000	276,000	25.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		705.00000	840,000	25.62	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		403.00000	528,000	27.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		583.00000	614,000	27.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,314.00000	1,311,000	31.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		184.00000	275,000	31.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.98810	10.89130		25.74	23,492,557.80	2,138	9,976.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,076.00000	1,217,000	23.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		285.00000	329,000	23.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,044.00000	1,185,000	23.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		303.00000	347,000	23.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,108.00000	1,248,000	23.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		267.00000	310,000	23.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,908.00000	2,033,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		67.00000	95,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		983.00000	1,124,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		342.00000	386,000	23.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,280.00000	1,422,000	23.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		189.00000	234,000	23.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,953.00000	2,077,000	23.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		62.00000	89,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,209.00000	1,348,000	23.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		218.00000	260,000	23.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		800.00000	937,000	24.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		509.00000	549,000	24.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		734.00000	869,000	25.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		593.00000	631,000	25.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		954.00000	1,095,000	23.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		363.00000	407,000	23.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		599.00000	731,000	26.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		808.00000	843,000	26.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		477.00000	599,000	27.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,086.00000	1,111,000	27.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		673.00000	807,000	25.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		682.00000	719,000	25.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		416.00000	532,000	27.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,275.00000	1,294,000	27.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		654.00000	787,000	25.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		713.00000	749,000	25.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,478.00000	1,615,000	23.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		137.00000	177,000	23.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		534.00000	661,000	26.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		943.00000	973,000	26.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.10590	11.00800		24.74	0.00	0	14,019.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,095.00000	1,238,000	23.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		487.00000	532,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,069.00000	1,212,000	23.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		511.00000	556,000	23.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,122.00000	1,266,000	22.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		464.00000	510,000	22.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.22480	11.12440		24.28	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,114.00000	1,259,000	23.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		715.00000	760,000	23.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,088.00000	1,233,000	23.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		739.00000	784,000	23.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,141.00000	1,286,000	23.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		692.00000	737,000	23.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			398.61900	400.15600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			404.34400	405.90400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			365.37900	366.62900			0.00	0	1,653.00
ALBI	On	02/02/2012	Index Future			370.62600	371.89500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.90230	7.85820		34.76	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,160.00000	1,212,000	35.06	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		2.00000	10,000	35.06	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		1,110.00000	1,163,000	34.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		2.00000	11,000	34.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		1,210.00000	1,261,000	35.59	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		2.00000	9,000	35.59	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		5.00000	20,000	31.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		863.00000	922,000	31.85	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		43.00000	76,000	31.40	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		501.00000	578,000	31.40	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		941.00000	941,000	42.95	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		49.00000	93,000	42.95	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		715.00000	725,000	40.53	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		73.00000	127,000	40.53	0.00	0	11,111.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,175.00000	1,166,000	45.15	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		33.00000	68,000	45.15	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.89770	7.85370		35.69	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		257.00000	338,000	34.45	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		153.00000	190,000	34.45	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		233.00000	314,000	34.87	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		179.00000	216,000	34.87	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		283.00000	365,000	34.04	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		129.00000	167,000	34.04	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.74920	7.76630		23.23	9,787,239.60	1,263	10,659.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,144.00000	1,138,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		28.00000	39,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,098.00000	1,087,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		32.00000	38,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,190.00000	1,183,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		24.00000	34,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		468.00000	469,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		202.00000	220,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		600.00000	598,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		134.00000	149,000	23.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.76630	7.78200		22.41	3,510,367.60	452	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		746.00000	759,000	22.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		214.00000	243,000	22.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		713.00000	727,000	22.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		231.00000	261,000	22.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		780.00000	792,000	22.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		198.00000	226,000	22.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		649.00000	665,000	22.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		267.00000	299,000	22.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		963.00000	971,000	22.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		131.00000	155,000	22.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		466.00000	484,000	22.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		434.00000	468,000	22.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		620.00000	637,000	22.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		288.00000	321,000	22.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		924.00000	934,000	22.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		142.00000	168,000	22.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,612.00000	1,605,000	23.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		30.00000	39,000	23.13	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.78620	7.80150		21.82	0.00	0	6,090.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		621.00000	636,000	21.66	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		470.00000	500,000	21.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		597.00000	613,000	21.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		496.00000	527,000	21.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		645.00000	660,000	21.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		444.00000	474,000	21.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.69470	8.72360		13.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,730.00000	1,775,000	14.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		306.00000	380,000	14.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,690.00000	1,736,000	13.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		316.00000	391,000	13.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,770.00000	1,814,000	14.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		296.00000	369,000	14.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.70500	7.73270		22.88	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		567.00000	591,000	22.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		84.00000	136,000	22.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		529.00000	556,000	22.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		96.00000	151,000	22.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		606.00000	627,000	22.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		73.00000	122,000	22.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		316.00000	357,000	22.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		233.00000	302,000	22.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		955.00000	954,000	23.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		22.00000	49,000	23.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		341.00000	382,000	22.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		208.00000	277,000	22.70	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	6.85	Call		909.00000	909,000	22.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		26.00000	54,000	22.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		459.00000	493,000	22.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		126.00000	188,000	22.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		863.00000	865,000	22.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		30.00000	60,000	22.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		428.00000	463,000	22.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		145.00000	208,000	22.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.78360	7.81020		21.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		529.00000	564,000	20.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		269.00000	330,000	20.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		502.00000	538,000	20.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		292.00000	354,000	20.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		556.00000	590,000	20.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		246.00000	306,000	20.73	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06120	0.05510			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.08020	0.07390			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.14150	0.13680			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.41960	0.40400			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.17580	0.18840			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15990	0.15460			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			8.92690	8.83380		29.79	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		701.00000	824,000	27.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		167.00000	197,000	27.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		668.00000	792,000	27.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		184.00000	215,000	27.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		735.00000	858,000	27.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		151.00000	181,000	27.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		580.00000	702,000	27.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		246.00000	275,000	27.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		805.00000	927,000	26.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		121.00000	150,000	26.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,001.00000	1,122,000	26.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		67.00000	95,000	26.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		554.00000	675,000	28.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		270.00000	298,000	28.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		399.00000	512,000	29.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		465.00000	485,000	29.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		252.00000	348,000	32.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		818.00000	821,000	32.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		316.00000	421,000	30.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		632.00000	644,000	30.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		608.00000	730,000	27.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		224.00000	253,000	27.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		919.00000	1,038,000	26.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		85.00000	111,000	26.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		1,132.00000	1,252,000	27.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		48.00000	75,000	27.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		438.00000	554,000	29.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		404.00000	427,000	29.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		1,222.00000	1,340,000	27.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		38.00000	63,000	27.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		481.00000	600,000	28.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		347.00000	373,000	28.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		380.00000	492,000	30.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		496.00000	515,000	30.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		529.00000	649,000	28.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		295.00000	322,000	28.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		241.00000	335,000	32.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		857.00000	858,000	32.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		302.00000	405,000	31.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		668.00000	678,000	31.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future				9.05140	8.95740		28.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		762.00000	887,000	26.36	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		405.00000	436,000	26.36	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		738.00000	863,000	26.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		431.00000	462,000	26.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		787.00000	914,000	26.25	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		380.00000	413,000	26.25	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			366.50900	367.67600			0.00	0	163.00
GOVI	On	03/11/2011	GOVI	357.00	Call		106,760.00000	95,090,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		106,660.00000	94,990,000		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		106,860.00000	95,190,000		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			371.77300	372.95800			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		39,580.00000	27,730,000		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		39,480.00000	27,630,000		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		39,680.00000	27,830,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			160.43300	160.60400			0.00	0	85.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			162.73700	162.91000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			438.76600	438.76600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.54000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.43000	5.40000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.33000	5.31000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.30000	5.27000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.28000	5.24000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.28000	5.23000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.32000	5.26000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.47000	5.40000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.69000	5.63000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.98000	5.90000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.27000	6.18000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.55000	6.46000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			358.97600	360.64600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.13200	365.82600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.91300	6.87800		4.00	0.00	0	14,204.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,055.00000	4,923,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,234.00000	5,102,000	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		4,876.00000	4,744,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,439.00000	1,539,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		190.00000	157,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		430.00000	475,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		891.00000	803,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,140.00000	1,041,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		304.00000	337,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,552.00000	2,425,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		42.00000	48,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.01000	6.97200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,335.00000	5,207,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		89.00000	95,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,491.00000	5,363,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		78.00000	85,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,177.00000	5,051,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		98.00000	106,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		657.00000	610,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,159.00000	2,246,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,706.00000	3,820,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Call		211.00000	191,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,429.00000	1,353,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,154.00000	1,212,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.09200	7.05100		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,217.00000	4,103,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		359.00000	380,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,351.00000	4,235,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		336.00000	355,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,085.00000	3,972,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		385.00000	407,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.15900	7.11300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,541.00000	3,439,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		882.00000	920,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,650.00000	3,546,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		843.00000	879,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,434.00000	3,333,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		923.00000	961,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.54200	8.47700		12.00	0.00	0	25,889.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,161.00000	4,630,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		360.00000	442,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		5,543.00000	5,000,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		298.00000	368,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,787.00000	4,270,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		433.00000	528,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		849.00000	1,014,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,391.00000	2,944,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,221.00000	4,692,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		573.00000	432,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,519.00000	2,875,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,308.00000	1,052,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,213.00000	1,856,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,525.00000	1,781,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,932.00000	5,378,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		246.00000	305,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,828.00000	7,391,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		160.00000	110,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		388.00000	284,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		5,031.00000	5,539,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		817.00000	633,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,481.00000	3,910,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.62600	8.55900		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,007.00000	5,578,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,015.00000	2,206,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,306.00000	5,867,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,875.00000	2,055,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Call		5,715.00000	5,297,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,166.00000	2,367,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,887.00000	9,375,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,013.00000	881,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,789.00000	19,392,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		88.00000	71,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,961.00000	7,395,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,600.00000	1,414,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,841.00000	33,221,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,615.00000	104,995,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.70600	8.63600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,735.00000	6,334,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,486.00000	3,720,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,002.00000	6,593,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,317.00000	3,543,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,473.00000	6,080,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,662.00000	3,905,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.78000	8.70800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,922.00000	5,575,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,547.00000	5,842,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,153.00000	5,798,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,334.00000	5,621,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,697.00000	5,358,000	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		5,769.00000	6,071,000	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			214.32034	214.35333			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,353.00000	2,320,000		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		2,303.00000	2,270,000		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		2,403.00000	2,370,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.14892	242.13738			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,637.00000	3,649,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,587.00000	3,599,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,687.00000	3,699,000		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			6.53400	6.49800		2.50	0.00	0	3,090.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		4,233.00000	4,129,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,370.00000	4,266,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,095.00000	3,991,000	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			6.60400	6.56500		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,385.00000	4,282,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		6.00000	7,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,510.00000	4,407,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		5.00000	6,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,260.00000	4,157,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		8.00000	9,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.65800	6.61500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,908.00000	2,817,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		177.00000	191,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,011.00000	2,918,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		161.00000	174,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,806.00000	2,715,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		193.00000	207,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.69300	6.64400		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,256.00000	2,172,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		373.00000	398,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,341.00000	2,256,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		349.00000	373,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,172.00000	2,090,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		398.00000	425,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.59420	179.43609			0.00	0	30,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,936.00000	178,094,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		178,886.00000	178,044,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		178,986.00000	178,144,000		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			178.49607	179.35025			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		2,350.00000	1,496,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		2,300.00000	1,446,000		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		2,400.00000	1,546,000		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			7.73400	7.69900		6.50	0.00	0	2,152.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,734.00000	3,574,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		41.00000	46,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,950.00000	3,789,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		32.00000	36,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,520.00000	3,361,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		53.00000	59,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.84300	7.80700		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,598.00000	4,459,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		440.00000	463,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,776.00000	4,636,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		403.00000	426,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,421.00000	4,284,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		478.00000	503,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.94400	7.90500		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,535.00000	4,406,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		949.00000	989,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,690.00000	4,559,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		897.00000	935,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,382.00000	4,255,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,004.00000	1,046,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.03700	7.99500		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,928.00000	3,815,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,857.00000	1,918,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,057.00000	3,942,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,783.00000	1,843,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,801.00000	3,689,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,932.00000	1,995,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.96700	7.91200		7.50	0.00	0	3,212.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,427.00000	4,141,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		42.00000	51,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,672.00000	4,384,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		33.00000	40,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,183.00000	3,900,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		52.00000	65,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.07000	8.01200		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,392.00000	5,134,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		411.00000	454,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,600.00000	5,339,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		375.00000	415,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,186.00000	4,931,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		449.00000	496,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.16600	8.10500		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,497.00000	4,280,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,316.00000	1,406,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,673.00000	4,452,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,251.00000	1,337,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,330.00000	4,117,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,391.00000	1,485,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.25700	8.19300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,910.00000	3,724,000	8.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		2,431.00000	2,556,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,052.00000	3,862,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,335.00000	2,456,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,770.00000	3,588,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,530.00000	2,659,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.21600	6.18000		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,157.00000	3,083,000	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		3,255.00000	3,181,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,058.00000	2,984,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.26900	6.22800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,178.00000	3,104,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		8.00000	9,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,264.00000	3,190,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		6.00000	7,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,091.00000	3,018,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		9.00000	10,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.30100	6.25300		2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,127.00000	2,061,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		157.00000	168,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,193.00000	2,127,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		145.00000	156,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,062.00000	1,997,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		170.00000	182,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.29400	6.23600		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,677.00000	1,617,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		299.00000	319,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,728.00000	1,667,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		283.00000	301,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,626.00000	1,566,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		315.00000	335,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.19100	8.13100		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,581.00000	3,270,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		134.00000	164,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,827.00000	3,511,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		108.00000	133,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,339.00000	3,034,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		164.00000	200,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,869.00000	2,098,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		541.00000	428,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,134.00000	950,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,026.00000	1,183,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,811.00000	1,572,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		573.00000	675,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,927.00000	5,256,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		38.00000	25,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,519.00000	2,784,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		315.00000	239,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,676.00000	1,890,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		637.00000	510,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,006.00000	1,755,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		488.00000	578,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.29000	8.22800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,865.00000	4,592,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		707.00000	776,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,071.00000	4,793,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		651.00000	716,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,662.00000	4,394,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		766.00000	841,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.38600	8.32100		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,187.00000	3,961,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,912.00000	2,035,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,353.00000	4,123,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,817.00000	1,936,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,017.00000	3,796,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,003.00000	2,132,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.47700	8.40900		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,318.00000	4,102,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,555.00000	2,694,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,472.00000	4,252,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,454.00000	2,589,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,167.00000	3,956,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,660.00000	2,804,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.23300	8.15800		9.75	0.00	0	7,139.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,677.00000	3,270,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		159.00000	208,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,937.00000	3,522,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		130.00000	171,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,422.00000	3,023,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		195.00000	251,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,890.00000	2,194,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		611.00000	460,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,020.00000	1,227,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,275.00000	1,027,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,023.00000	1,702,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		564.00000	698,000	10.09	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		4,467.00000	4,039,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		86.00000	113,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.32400	8.24500		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,145.00000	4,778,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		792.00000	893,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,364.00000	4,991,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		732.00000	827,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,928.00000	4,568,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		855.00000	963,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.40900	8.32800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,306.00000	4,974,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,508.00000	1,645,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,502.00000	5,164,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,430.00000	1,561,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,113.00000	4,786,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,591.00000	1,732,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.48900	8.40400		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,652.00000	4,361,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,717.00000	2,906,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,821.00000	4,524,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,610.00000	2,794,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,486.00000	4,201,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,827.00000	3,022,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86600	8.80200		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,388.00000	1,143,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,801.00000	2,060,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,576.00000	1,311,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,592.00000	1,830,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,214.00000	989,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,028.00000	2,306,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93800	8.87100		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,659.00000	3,357,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,663.00000	2,881,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,871.00000	3,559,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,494.00000	2,703,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,454.00000	3,161,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,841.00000	3,068,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00500	8.93700		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,318.00000	4,029,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,835.00000	4,067,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,517.00000	4,220,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,654.00000	3,878,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,125.00000	3,844,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,025.00000	4,265,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.06800	8.99800		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,937.00000	5,619,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,056.00000	4,269,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,142.00000	5,818,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,897.00000	4,104,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,734.00000	5,422,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,220.00000	4,439,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			133.22133	133.21462			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		2,215.00000	2,221,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		2,165.00000	2,171,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		2,265.00000	2,271,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.95846	112.95626			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		111,706.00000	111,708,000		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		111,656.00000	111,658,000		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		111,756.00000	111,758,000		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			113.24308	113.24096			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,741.00000	2,743,000		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		2,691.00000	2,693,000		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		2,791.00000	2,793,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.74117	109.83396			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,334.00000	107,241,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,284.00000	107,191,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,384.00000	107,291,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.84900	109.94325			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,443.00000	1,349,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,393.00000	1,299,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,493.00000	1,399,000		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			8.88000	8.80500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		444.00000	1,044,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		40.00000	640,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		851.00000	1,450,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.96300	8.88600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		895.00000	289,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,283.00000	677,000		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		504.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	102,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.03600	8.95600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,248.00000	1,627,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,621.00000	2,000,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		1,872.00000	1,251,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.10400	9.02200			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,729.00000	1,100,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,100.00000	1,472,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,354.00000	726,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			15,966.74000	15,867.18000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.24500	1.23880		30.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,489.00000	1,596,000	28.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		101.00000	146,000	28.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,101.00000	1,220,000	28.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		213.00000	270,000	28.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,929.00000	2,020,000	28.02	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		41.00000	70,000	28.02	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.26150	1.25530		27.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,121.00000	1,244,000	26.86	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		568.00000	629,000	26.86	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		888.00000	1,012,000	27.77	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		835.00000	897,000	27.77	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,417.00000	1,536,000	26.32	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		364.00000	421,000	26.32	0.00	0	0.00
Total for Derivatives :									295,187,179.60	34,596	1 296 096.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	386,200.00
AA384L	On	09/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	7,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,900,000,000.00		19,000	1,037,800.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	928,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	15,026,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,610,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	11,121,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	7,522,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	25,000,000.00
ACL141	On	30/07/2017			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,222,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,200,300,000,000.00	22,003,000	14,725,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000		1,200,000,000,000.00		12,000,000	25,000,000.00
BCP51	On	18/11/2011			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
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311BOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311DOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,300,000,000.00	23,000	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	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			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
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		400,000,000,000.00	4,000,000	500,000.00	
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			700,000,000.00	7,000	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	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			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	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
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			18,187,100,000,000.00	181,871,000	65,000,000.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			67,200,000,000,000.00	672,000,000	336,000,000.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			121,750,000,000,000.00	1,217,500,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			7,500,000,000.00	75,000	78,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,006,100,000,000.00	50,061,000	213,290,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	678,800.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		40,100,300,000,000.00		401,003,000	180,793,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		3,700,185,000,000.00		400,020,000	284,015,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		5,070,000,000.00		507,000	370,027,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		707,080,900,000.00		90,074,000	330,074,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		225,750,000,000.00		30,100,000	254,102,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	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		2,000,000,000,000.00		20,000,000	14,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000		1,680,000,000,000.00	16,800,000	16,800,000	16,800,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	593,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			23,700,000.00	237	79.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			42,834,200,000,000.00	428,342,000	300,000,000.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	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
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		220,000,000,000.00		2,200,000	1,100,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	28,868,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	17,769,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		1,000,000,000.00		10,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00		16,000,000	8,000,000.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000		14,800,000,000,000.00		148,000,000	74,000,000.00
ING127	On	07/09/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000		10,900,000,000,000.00		109,000,000	109,000,000.00
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
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			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
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	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			800,000,000.00	8,000	46,318,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	4,000,000.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			3,600,000,000,000.00	36,000,000	18,000,000.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000		36,500,000,000,000.00		365,000,000	225,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	12,240,746.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MTN02	On	13/07/2014			100.00000	100.00000			1,000,000,000.00	10,000	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			800,000,000.00	8,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	5,000,000.00
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	10,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,500,000,000.00		15,000	6,205,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		800,000,000.00		8,000	6,679,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	12,945,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,467,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		2,800,000,000,000.00	28,000,000,000.00	28,000,000	14,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	11,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		1,500,000,000.00		15,000	36,068,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.88000	6.84500		124,928,842,560,000.00	18,158,262,000	16,014,309,646.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.51000	8.44500		32,836,022,475,300.00	3,858,522,030	11,533,118,278.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			0.36000	0.35000		1,508,851,080,000.00	4,191,253,000	3,535,552,030.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.45000	2.45000			1,457,745,384,200.00	594,998,116	269,809,409.00
R201	On	21/12/2014	Spot Bond			6.51000	6.47500			2,984,970,408,000.00	458,520,800	2,563,246,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.51000			4,747,284,790,400.00	1,869,009,760	2,226,336,030.00
R203	On	15/09/2017	Spot Bond			7.69500	7.66000			41,077,449,569,430.00	5,338,200,074	7,208,148,000.00
R204	On	21/12/2018	Spot Bond			7.93000	7.87500			15,693,783,330,160.00	1,979,039,512	4,925,818,587.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.20000	6.16500			14,482,077,800,000.00	2,335,819,000	5,299,300,000.00
R207	On	15/01/2020	Spot Bond			8.15500	8.09500			22,764,369,348,000.00	2,791,461,600	8,187,781,000.00
R208	On	31/03/2021	Spot Bond			8.20000	8.12500			27,887,568,600,000.00	3,400,923,000	6,335,495,400.00
R209	On	31/03/2036	Spot Bond			8.84000	8.77500			21,062,396,160,000.00	2,382,624,000	9,358,952,000.00
R210	On	31/03/2028	Spot Bond			2.53000	2.53000			0.00	0	903,668,906.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			2,860,000,000.00	2,000,000	905,387,827.00
R212	On	31/01/2022	Spot Bond			2.46000	2.45000			15,122,378,105,580.00	6,147,308,173	3,589,246,711.00
R213	On	28/02/2031	Spot Bond			8.85000	8.77500			6,522,520,800,000.00	737,008,000	1,535,308,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,464,134,000,000.00	840,636,000	3,652,000,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	8,000,000.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	36,000,000.00
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			1,100,000,000.00	11,000	3,888,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	90,000,000.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000,000	10,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,788,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	96,608,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	40,554,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	11,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN845	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	936,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE6A:On	21/11/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE6B On	21/11/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE6C On	21/11/2011	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE7A:On	18/10/2012	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE7A:On	18/10/2012	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE7B On	18/10/2012	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE7C On	18/10/2012	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8A:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8B:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8C:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE8D:On	18/04/2036	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE9A:On	18/07/2016	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE9A:On	18/01/2016	Spot Bond	100.00000	100.00000				0.00	0	0.00
THE9A:On	18/07/2016	Spot Bond	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			487,400,000,000.00	4,874,000	1,023,430,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	361,007,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	133,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	147,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	25,035,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	51,046,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							734,921,764,011,070.00	59,523,690,302	95 896 117 329.00
Grand Total:							734,922,059,198,250.00	59,523,724,898	95 897 413 425.00