



Daily MTM Report

Daily summary for: 10/10/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/12/2011	Foreign Exchange Future			7.90400	7.94760		24.81	95,804,384.00	12,121	306,625.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		694.00000	640,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		96.00000	86,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		659.00000	605,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		111.00000	101,000	21.29	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		731.00000	676,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		83.00000	72,000	20.70	0.00	0	3,780.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		14.00000	11,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		1,212.00000	1,165,000	20.55	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		405.00000	404,000	25.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		353.00000	308,000	25.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		32.00000	24,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		980.00000	928,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		70.00000	60,000	20.41	0.00	0	800.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		768.00000	714,000	20.41	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,800.00000	1,755,000	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	19/12/2011	Foreign Exchange Future	6.15	Put		2.00000	1,000	23.08	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		146.00000	135,000	21.88	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		594.00000	539,000	21.88	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,502.00000	1,458,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		4.00000	4,000	21.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,551.00000	1,507,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	3,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,700.00000	1,656,000	22.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	2,000	22.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		335.00000	291,000	25.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		437.00000	437,000	25.80	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,999.00000	1,955,000	24.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		626.00000	571,000	21.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		128.00000	117,000	21.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,259.00000	1,213,000	20.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		11.00000	9,000	20.69	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,164.00000	1,116,000	20.40	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		16.00000	12,000	20.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		392.00000	344,000	24.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		344.00000	340,000	24.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		482.00000	430,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		234.00000	226,000	23.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,117.00000	1,069,000	20.25	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		19.00000	15,000	20.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,650.00000	1,606,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	2,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,600.00000	1,556,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,949.00000	1,905,000	24.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		434.00000	385,000	24.07	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		286.00000	281,000	24.07	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		534.00000	482,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		186.00000	178,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,356.00000	1,310,000	20.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	6,000	20.98	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,099.00000	2,055,000	25.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		412.00000	364,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		314.00000	310,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		59.00000	49,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		807.00000	753,000	20.11	75,300.00	100	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,404.00000	1,359,000	21.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		6.00000	5,000	21.13	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		247.00000	211,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		649.00000	657,000	27.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		287.00000	247,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		539.00000	543,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,849.00000	1,805,000	23.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		847.00000	794,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		49.00000	40,000	19.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,071.00000	1,021,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		23.00000	17,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		891.00000	836,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		43.00000	32,000	19.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,307.00000	1,261,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		9.00000	7,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,750.00000	1,706,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	2,000	22.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		260.00000	222,000	27.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		612.00000	618,000	27.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,453.00000	1,408,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		5.00000	4,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,025.00000	974,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		27.00000	20,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		507.00000	455,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		209.00000	201,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		235.00000	200,000	28.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		687.00000	696,000	28.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		273.00000	234,000	27.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		575.00000	580,000	27.14	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		457.00000	407,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		259.00000	253,000	23.71	0.00	0	760.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		935.00000	882,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		37.00000	28,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		318.00000	276,000	26.14	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		470.00000	472,000	26.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,899.00000	1,855,000	23.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	23.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		372.00000	325,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		374.00000	371,000	25.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		563.00000	510,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		165.00000	156,000	22.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		302.00000	261,000	26.47	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		504.00000	507,000	26.47	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		169.00000	142,000	30.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		971.00000	988,000	30.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,013.00000	1,031,000	30.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		161.00000	135,000	30.73	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		25.00000	17,000	39.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,027.00000	3,063,000	39.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,959.00000	4,001,000	39.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		7.00000	5,000	39.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		887.00000	902,000	29.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		185.00000	156,000	29.76	0.00	0	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.99600	8.03900		24.36	2,742,628.00	343	44,945.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,114.00000	1,054,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		111.00000	94,000	20.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,074.00000	1,013,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		121.00000	103,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,154.00000	1,094,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		101.00000	84,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,142.00000	1,083,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		103.00000	87,000	20.37	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,025.00000	963,000	20.35	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		136.00000	117,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		951.00000	890,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		162.00000	144,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,308.00000	1,253,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		69.00000	57,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		988.00000	924,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		149.00000	128,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,351.00000	1,296,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		62.00000	50,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		769.00000	707,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		280.00000	261,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		587.00000	531,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		498.00000	485,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		855.00000	794,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		216.00000	198,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		467.00000	416,000	25.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		728.00000	720,000	25.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,394.00000	1,341,000	20.42	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	19/03/2012	Foreign Exchange Future	6.70	Put		55.00000	45,000	20.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		452.00000	403,000	25.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		763.00000	757,000	25.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,266.00000	1,209,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		77.00000	63,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		569.00000	514,000	24.36	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		530.00000	518,000	24.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,064.00000	1,002,000	20.35	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		125.00000	106,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,438.00000	1,386,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		49.00000	40,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		825.00000	764,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		236.00000	218,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		499.00000	446,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		660.00000	650,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		627.00000	569,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		438.00000	423,000	23.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,103.00000	1,042,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		114.00000	96,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,483.00000	1,431,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		44.00000	35,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		648.00000	589,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		409.00000	393,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		551.00000	496,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		562.00000	550,000	24.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		607.00000	550,000	23.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		468.00000	454,000	23.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		516.00000	462,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		627.00000	616,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		886.00000	825,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		197.00000	179,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		918.00000	857,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		179.00000	161,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,224.00000	1,166,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		85.00000	70,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		692.00000	633,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		353.00000	337,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		533.00000	478,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		594.00000	582,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		797.00000	735,000	21.63	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		258.00000	239,000	21.63	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,667.00000	1,617,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		28.00000	21,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,906.00000	1,858,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		17.00000	12,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		742.00000	680,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		303.00000	284,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		483.00000	431,000	25.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		694.00000	685,000	25.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,858.00000	1,810,000	21.14	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	6.20	Put		19.00000	14,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,183.00000	1,124,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		94.00000	78,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		669.00000	611,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		380.00000	365,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		438.00000	389,000	26.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		799.00000	793,000	26.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,619.00000	1,570,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		30.00000	24,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		716.00000	656,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		327.00000	310,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,528.00000	1,477,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		39.00000	31,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,573.00000	1,523,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		34.00000	27,000	20.46	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,714.00000	1,665,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		25.00000	19,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,954.00000	1,907,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		15.00000	11,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		424.00000	377,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		835.00000	831,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		411.00000	364,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		872.00000	868,000	26.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		342.00000	302,000	28.05	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,103.00000	1,106,000	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.08100	8.12480		24.18	137,377.00	17	22,393.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,101.00000	1,036,000	20.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		226.00000	205,000	20.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,067.00000	1,002,000	20.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		242.00000	221,000	20.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,135.00000	1,070,000	20.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		210.00000	189,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16500	8.20970		24.26	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,273.00000	1,210,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		263.00000	245,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,240.00000	1,177,000	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		280.00000	262,000	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,305.00000	1,244,000	20.52	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		245.00000	229,000	20.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		299.00000	280,000	20.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,209.00000	1,145,000	20.76	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,449.00000	1,449,000	27.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		559.00000	514,000	27.23	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		918.00000	859,000	23.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		608.00000	594,000	23.19	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		683.00000	631,000	25.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,073.00000	1,066,000	25.68	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,528.00000	1,529,000	27.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		538.00000	494,000	27.52	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26260	8.30730		24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,154.00000	1,091,000	22.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		547.00000	528,000	22.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,133.00000	1,070,000	22.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		576.00000	557,000	22.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,176.00000	1,112,000	22.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		519.00000	499,000	22.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		727.00000	708,000	23.71	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,034.00000	971,000	23.71	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,489.00000	1,481,000	26.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		696.00000	644,000	26.90	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37370	8.41810		24.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,217.00000	1,149,000	23.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		749.00000	725,000	23.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,200.00000	1,129,000	23.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		782.00000	755,000	23.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,235.00000	1,167,000	23.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		717.00000	693,000	23.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,522.00000	1,506,000	26.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		840.00000	780,000	26.57	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,160.00000	1,089,000	24.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		842.00000	815,000	24.09	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.33790	9.38020		26.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,134.00000	2,031,000	25.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,254.00000	1,193,000	25.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,114.00000	2,011,000	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,284.00000	1,223,000	25.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,155.00000	2,052,000	25.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,225.00000	1,164,000	25.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		928.00000	873,000	23.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,308.00000	2,211,000	23.65	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.15320	10.19550		27.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,663.00000	2,545,000	26.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,668.00000	1,592,000	26.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,644.00000	2,525,000	26.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,699.00000	1,622,000	26.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,680.00000	2,564,000	26.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,635.00000	1,561,000	26.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.90400	7.94760		24.81	39,520.00	5	594.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		97,953.00000	92,767,000	19.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		3,193.00000	2,367,000	19.82	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		93,476.00000	88,159,000	19.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		3,716.00000	2,759,000	19.67	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		102,491.00000	97,425,000	19.96	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		2,731.00000	2,025,000	19.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.99600	8.03900		24.36	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		76,868.00000	70,708,000	21.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		27,968.00000	26,108,000	21.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		74,178.00000	68,035,000	22.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		30,278.00000	28,435,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		79,656.00000	73,486,000	21.63		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		25,756.00000	23,886,000	21.63		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.37790	12.40830			23.06	9,530,983.00	770	15,927.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		925.00000	893,000	20.80		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		167.00000	165,000	20.80		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		891.00000	859,000	20.90		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		183.00000	181,000	20.90		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		960.00000	929,000	20.69		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		152.00000	151,000	20.69		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		607.00000	578,000	22.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		399.00000	400,000	22.55		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,190.00000	1,159,000	20.08		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		82.00000	81,000	20.08		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		765.00000	734,000	21.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		257.00000	256,000	21.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		857.00000	825,000	21.00		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		199.00000	197,000	21.00		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		1,932.00000	1,899,000	22.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		24.00000	21,000	22.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,739.00000	1,706,000	21.46		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		31.00000	28,000	21.46		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.51350	12.54220			23.31	0.00	0	6,997.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,345.00000	1,325,000	20.87		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		253.00000	262,000	20.87		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,312.00000	1,292,000	20.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		270.00000	279,000	20.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,379.00000	1,359,000	20.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		237.00000	246,000	20.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,279.00000	1,259,000	21.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		287.00000	296,000	21.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,067.00000	1,049,000	21.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		425.00000	436,000	21.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,683.00000	1,659,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		141.00000	146,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,124.00000	1,106,000	21.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		382.00000	393,000	21.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		876.00000	859,000	22.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		634.00000	646,000	22.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,414.00000	1,393,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		222.00000	230,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,765.00000	1,740,000	20.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		123.00000	127,000	20.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,184.00000	1,165,000	21.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		342.00000	352,000	21.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,603.00000	1,579,000	20.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		161.00000	166,000	20.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.63880	12.66750		24.05	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,367.00000	1,351,000	22.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		550.00000	562,000	22.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,340.00000	1,325,000	22.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		573.00000	586,000	22.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,394.00000	1,378,000	22.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		527.00000	539,000	22.19	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10310	0.10370		24.84	206.20	2	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,374.00000	2,313,000	24.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		4.00000	3,000	24.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,414.00000	1,344,000	22.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		44.00000	34,000	22.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,371.00000	3,311,000	30.39	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	30.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10450	0.10510		24.31	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,639.00000	1,559,000	21.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		129.00000	109,000	21.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		989.00000	907,000	24.31	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		479.00000	457,000	24.31	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,529.00000	2,464,000	21.06	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		19.00000	14,000	21.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.78290	10.71880		24.38	9,305,642.70	863	27,967.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,006.00000	1,059,000	21.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		87.00000	76,000	21.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		967.00000	1,019,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		98.00000	86,000	21.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,046.00000	1,100,000	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		77.00000	67,000	21.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		855.00000	904,000	21.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		136.00000	121,000	21.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,219.00000	1,278,000	21.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		50.00000	45,000	21.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,451.00000	1,511,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		32.00000	28,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,357.00000	1,417,000	22.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		38.00000	34,000	22.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		189.00000	198,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,220.00000	1,165,000	28.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		891.00000	941,000	21.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		122.00000	108,000	21.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		213.00000	224,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,094.00000	1,041,000	27.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,264.00000	1,324,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		45.00000	41,000	21.70	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		356.00000	377,000	25.14	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		637.00000	594,000	25.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		690.00000	730,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		221.00000	197,000	22.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		205.00000	215,000	27.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,136.00000	1,082,000	27.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		633.00000	670,000	22.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		264.00000	237,000	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
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		819.00000	867,000	21.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		150.00000	134,000	21.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,173.00000	1,232,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		54.00000	49,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		299.00000	316,000	25.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		780.00000	733,000	25.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		752.00000	797,000	22.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		183.00000	164,000	22.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		785.00000	831,000	21.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		166.00000	148,000	21.98	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		242.00000	217,000	22.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		661.00000	700,000	22.51	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		372.00000	395,000	24.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		603.00000	562,000	24.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,348.00000	1,292,000	28.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		167.00000	175,000	28.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.90750	10.84260		22.85	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,030.00000	1,068,000	20.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		287.00000	261,000	20.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		999.00000	1,036,000	20.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		306.00000	279,000	20.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,062.00000	1,101,000	20.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		269.00000	244,000	20.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,857.00000	1,914,000	20.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		64.00000	57,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		939.00000	974,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		346.00000	317,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,232.00000	1,276,000	20.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		189.00000	169,000	20.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,902.00000	1,959,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		59.00000	52,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,162.00000	1,204,000	20.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		219.00000	197,000	20.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		764.00000	790,000	21.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		521.00000	483,000	21.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		700.00000	723,000	22.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		607.00000	566,000	22.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		910.00000	944,000	21.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		367.00000	337,000	21.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		572.00000	590,000	23.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		829.00000	783,000	23.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		456.00000	470,000	24.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,113.00000	1,063,000	24.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		642.00000	663,000	22.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		699.00000	656,000	22.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		399.00000	410,000	25.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,306.00000	1,253,000	25.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		624.00000	644,000	22.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		731.00000	687,000	22.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,427.00000	1,478,000	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		134.00000	121,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		510.00000	526,000	23.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		967.00000	919,000	23.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.02280	10.95820		22.37	0.00	0	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,053.00000	1,088,000	20.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		495.00000	465,000	20.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,029.00000	1,061,000	20.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		521.00000	488,000	20.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,079.00000	1,115,000	20.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		471.00000	442,000	20.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.13740	11.07200		22.44	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,071.00000	1,107,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		725.00000	695,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,046.00000	1,081,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		750.00000	719,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,098.00000	1,134,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		702.00000	672,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			404.22400	400.83000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.02400	406.58200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.66500	367.31000			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			375.98300	372.58100			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.84190	7.88440		25.32	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,185.00000	1,142,000	25.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		1.00000	0,000	25.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,135.00000	1,092,000	24.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		1.00000	0,000	24.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,235.00000	1,192,000	25.60	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		1.00000	0,000	25.60	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		2.00000	1,000	23.45	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		886.00000	843,000	23.45	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		21.00000	10,000	20.40	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		505.00000	452,000	20.40	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		896.00000	924,000	36.42	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		30.00000	16,000	36.42	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		665.00000	687,000	33.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		49.00000	29,000	33.82	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,134.00000	1,166,000	38.09	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		18.00000	8,000	38.09	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.83730	7.87960		26.01	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		232.00000	175,000	24.54	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		102.00000	88,000	24.54	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		205.00000	150,000	25.28	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		125.00000	113,000	25.28	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		261.00000	203,000	23.81	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		81.00000	66,000	23.81	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.82110	7.76680		22.57	15,642.20	2	10,558.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,142.00000	1,195,000	25.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		25.00000	24,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,097.00000	1,145,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		30.00000	24,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,193.00000	1,242,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		26.00000	21,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		464.00000	494,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		197.00000	173,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		597.00000	633,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		130.00000	112,000	23.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.83770	7.78250		21.92	1,959,425.00	250	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		751.00000	787,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		219.00000	199,000	21.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		718.00000	753,000	21.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		236.00000	215,000	21.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		785.00000	822,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		203.00000	184,000	21.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		654.00000	688,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		272.00000	250,000	21.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		967.00000	1,009,000	21.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		135.00000	121,000	21.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		470.00000	495,000	21.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		438.00000	407,000	21.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		625.00000	657,000	21.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		293.00000	269,000	21.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		928.00000	970,000	21.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		146.00000	132,000	21.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,613.00000	1,665,000	22.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		31.00000	27,000	22.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		0.00000	428,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		0.00000	490,000	22.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.85710	7.80460		21.61	0.00	0	6,142.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		632.00000	659,000	21.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		477.00000	452,000	21.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		609.00000	634,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		504.00000	477,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		657.00000	684,000	21.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		452.00000	427,000	21.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.85150	8.80290		13.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,808.00000	1,846,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		305.00000	295,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,770.00000	1,808,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		317.00000	307,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,847.00000	1,884,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		294.00000	283,000	13.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.68970	7.69580		18.37	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		534.00000	508,000	16.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		88.00000	68,000	16.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		497.00000	470,000	17.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		101.00000	80,000	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		572.00000	547,000	16.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		76.00000	57,000	16.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		292.00000	264,000	18.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		246.00000	224,000	18.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		918.00000	903,000	17.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		22.00000	13,000	17.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		317.00000	288,000	18.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		221.00000	198,000	18.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		871.00000	855,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		25.00000	15,000	17.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		431.00000	402,000	17.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		135.00000	112,000	17.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		825.00000	808,000	17.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		29.00000	18,000	17.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		400.00000	371,000	17.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		154.00000	131,000	17.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.76950	7.77360		17.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		506.00000	472,000	17.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		282.00000	253,000	17.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		481.00000	447,000	17.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		307.00000	278,000	17.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		532.00000	499,000	17.20	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		258.00000	230,000	17.20	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.06410	0.06330			0.00	0	12,659.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.08020	0.08190			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.15960	0.14670			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.38050	0.41500			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.18550	0.18030			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.18020	0.16570			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.75670	8.69770		25.42	17,513.40	2	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		599.00000	617,000	22.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		201.00000	160,000	22.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		571.00000	587,000	23.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		223.00000	180,000	23.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		628.00000	649,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		180.00000	142,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		494.00000	505,000	24.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		296.00000	248,000	24.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		693.00000	719,000	22.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		145.00000	112,000	22.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		876.00000	911,000	21.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		78.00000	54,000	21.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		471.00000	480,000	24.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		323.00000	273,000	24.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		336.00000	337,000	26.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		538.00000	480,000	26.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		211.00000	208,000	29.00	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		913.00000	851,000	29.00	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		265.00000	264,000	27.64	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		717.00000	657,000	27.64	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		518.00000	531,000	23.73	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		270.00000	224,000	23.73	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		799.00000	831,000	21.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		101.00000	74,000	21.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,003.00000	1,046,000	22.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		55.00000	39,000	22.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		370.00000	373,000	25.70	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		472.00000	416,000	25.70	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,092.00000	1,138,000	22.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		44.00000	31,000	22.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		407.00000	412,000	25.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		409.00000	355,000	25.14	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Call		320.00000	321,000	26.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Put		572.00000	514,000	26.53	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Call		448.00000	456,000	24.58	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Put		350.00000	299,000	24.58	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Call		202.00000	198,000	29.27	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Put		954.00000	891,000	29.27	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Call		253.00000	251,000	27.92	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Put		755.00000	694,000	27.92	0.00	0	0.00
CHF / RO_n	19/03/2012	Foreign Exchange Future			8.87970	8.81780		24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		681.00000	698,000	23.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		463.00000	418,000	23.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		660.00000	676,000	23.85	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		492.00000	446,000	23.85	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		703.00000	721,000	23.42	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		435.00000	391,000	23.42	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				371.62200	368.50400			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		115,040.00000	146,220,000		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		114,940.00000	146,120,000		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		115,140.00000	146,320,000		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				376.95400	373.79200			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		47,920.00000	79,540,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		47,820.00000	79,440,000		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		48,020.00000	79,640,000		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			160.25300	160.04900			0.00	0	85.00
IGOV	On	02/02/2012	Index Future			162.55200	162.34600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.18400	440.88000			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			5.56200	5.59000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.50400	5.43000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.38100	5.39000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.34000	5.35000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.27600	5.28000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.24900	5.26000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.26000	5.27000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.37600	5.36000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.53000	5.52000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.78700	5.77000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.08000	6.06000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.35000	6.35000			0.00	0	500.00
JN02 On	03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02 On	03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05 On	03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10 On	03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10 On	03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			365.18800	360.58200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			370.42700	365.75700			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.62800	6.75200		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,533.00000	6,005,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,712.00000	6,185,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,353.00000	5,826,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,014.00000	677,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		243.00000	378,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		203.00000	93,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,142.00000	1,504,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,441.00000	1,839,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		127.00000	52,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,996.00000	3,462,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		8.00000	2,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.70100	6.83600		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,780.00000	6,242,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Put		53.00000	34,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,940.00000	6,404,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		46.00000	30,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,620.00000	6,079,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		60.00000	38,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		782.00000	961,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,803.00000	1,501,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,271.00000	2,868,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		257.00000	334,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,657.00000	1,945,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		900.00000	708,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.75500	6.90100		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,619.00000	5,040,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		267.00000	205,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,758.00000	5,182,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		249.00000	190,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,482.00000	4,898,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		288.00000	221,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.79300	6.95300		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,876.00000	4,245,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		729.00000	607,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,989.00000	4,363,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		694.00000	578,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,763.00000	4,128,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		764.00000	638,000	4.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.29100	8.44900		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,265.00000	6,646,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		199.00000	66,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,667.00000	7,073,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		157.00000	49,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,869.00000	6,220,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		249.00000	86,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		575.00000	244,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,383.00000	4,566,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,833.00000	2,637,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		451.00000	769,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,121.00000	1,254,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,176.00000	1,823,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,124.00000	3,062,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,171.00000	595,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,074.00000	7,501,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		123.00000	36,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,501.00000	5,073,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		98.00000	184,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		284.00000	503,000	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		4,661.00000	3,366,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		683.00000	1,122,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		3,082.00000	2,007,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.36800	8.53000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,074.00000	7,143,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,813.00000	1,359,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,380.00000	7,475,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,679.00000	1,251,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,775.00000	6,817,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,956.00000	1,475,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,581.00000	7,378,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		976.00000	1,296,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,507.00000	17,021,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		76.00000	113,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,659.00000	5,591,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,567.00000	2,023,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,110.00000	35,634,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,885.00000	107,408,000	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			8.43800	8.60600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,808.00000	7,795,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,285.00000	2,721,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,080.00000	8,087,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,121.00000	2,577,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		6,541.00000	7,507,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,456.00000	2,872,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.50500	8.67800		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,983.00000	6,840,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,339.00000	4,627,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,217.00000	7,093,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,129.00000	4,436,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,754.00000	6,592,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,557.00000	4,826,000	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			214.48499	214.42622			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,426.00000	2,485,000		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		2,376.00000	2,435,000		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		2,476.00000	2,535,000		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			242.02871	241.79361			0.00	0	183.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Call		3,294.00000	3,529,000		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		3,244.00000	3,479,000		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		3,344.00000	3,579,000		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			6.24500	6.36400		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,621.00000	4,967,000	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		4,758.00000	5,105,000	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		4,484.00000	4,830,000	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			6.28800	6.41800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,774.00000	5,122,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,900.00000	5,249,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		2.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,648.00000	4,996,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		3.00000	1,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.30800	6.45200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,251.00000	3,572,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		120.00000	86,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,357.00000	3,681,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		108.00000	77,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,144.00000	3,462,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		131.00000	95,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.30600	6.46600		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,558.00000	2,852,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		278.00000	214,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,648.00000	2,945,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		259.00000	198,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,469.00000	2,759,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		298.00000	229,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			176.98999	176.98082			46,017,397.40	260	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,481.00000	176,490,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		176,431.00000	176,440,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		176,531.00000	176,540,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			176.86616	176.85727			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		143.00000	134,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Put		193.00000	184,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		93.00000	84,000		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			7.47500	7.60800		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,133.00000	4,758,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		10.00000	2,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,355.00000	4,982,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		7.00000	1,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,911.00000	4,534,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		14.00000	4,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.57000	7.71100		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,924.00000	5,476,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		330.00000	238,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,110.00000	5,668,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		302.00000	216,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,741.00000	5,285,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		362.00000	263,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.65400	7.80300		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,831.00000	5,332,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		802.00000	650,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,992.00000	5,500,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		756.00000	611,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,673.00000	5,166,000	7.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		852.00000	692,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.73200	7.88900		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,173.00000	4,604,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,660.00000	1,433,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,307.00000	4,745,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,592.00000	1,372,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,041.00000	4,464,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,731.00000	1,496,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.73000	7.85700		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,694.00000	5,374,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		12.00000	3,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,945.00000	5,627,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		9.00000	2,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,444.00000	5,120,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		17.00000	4,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.82100	7.95400		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,611.00000	6,217,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		327.00000	236,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,824.00000	6,437,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		297.00000	212,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,400.00000	5,998,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		361.00000	261,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			7.90400	8.04500		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,663.00000	5,175,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,180.00000	977,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,844.00000	5,364,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,120.00000	924,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,491.00000	4,994,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,250.00000	1,038,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.98400	8.13100		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,046.00000	4,480,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,266.00000	1,979,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,192.00000	4,635,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,173.00000	1,896,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,902.00000	4,328,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,360.00000	2,066,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.93200	6.05700		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,409.00000	3,667,000	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		3,508.00000	3,765,000	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		3,311.00000	3,568,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.94700	6.08800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,430.00000	3,687,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		4.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,517.00000	3,774,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,343.00000	3,599,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	2,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.92700	6.09100		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,343.00000	2,576,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		113.00000	83,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,411.00000	2,647,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		103.00000	76,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,274.00000	2,506,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		122.00000	91,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.85800	6.05100		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,866.00000	2,080,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		234.00000	182,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,919.00000	2,136,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		220.00000	170,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,812.00000	2,023,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		247.00000	192,000	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			7.97400	8.10700		8.75	0.00	0	8,999.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		3,651.00000	4,370,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		67.00000	22,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,907.00000	4,635,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		51.00000	16,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,398.00000	4,105,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		86.00000	30,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,647.00000	1,114,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		456.00000	686,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,063.00000	1,479,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		818.00000	470,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,781.00000	2,338,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		406.00000	200,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,771.00000	4,021,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		18.00000	32,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,309.00000	1,683,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		242.00000	380,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,453.00000	955,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		551.00000	816,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,988.00000	2,575,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		333.00000	157,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.06400	8.20300		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,917.00000	5,535,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		620.00000	462,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,127.00000	5,756,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		569.00000	422,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		4,710.00000	5,317,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		675.00000	507,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.15000	8.29500		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,219.00000	4,724,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,804.00000	1,522,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,388.00000	4,904,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,712.00000	1,442,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,047.00000	4,542,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,893.00000	1,602,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.23200	8.38300		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,352.00000	4,834,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,453.00000	2,140,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,507.00000	4,998,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,353.00000	2,049,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,199.00000	4,671,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,556.00000	2,233,000	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			8.00700	8.14500		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,684.00000	4,473,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		87.00000	29,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,953.00000	4,754,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Put		67.00000	21,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,417.00000	4,192,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		110.00000	39,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,699.00000	1,121,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		500.00000	768,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		832.00000	464,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,167.00000	1,645,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,948.00000	2,579,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		409.00000	194,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,500.00000	5,319,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		39.00000	12,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.08900	8.23200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,142.00000	5,818,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		711.00000	531,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,364.00000	6,052,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		654.00000	486,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,922.00000	5,586,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		771.00000	578,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.16500	8.31400		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,308.00000	5,928,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,429.00000	1,177,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,506.00000	6,137,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,352.00000	1,112,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,113.00000	5,722,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,509.00000	1,247,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.23700	8.39100		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,646.00000	5,180,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,637.00000	2,291,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,815.00000	5,360,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,531.00000	2,196,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,478.00000	5,002,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,745.00000	2,390,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.65300	8.84000		16.50	0.00	0	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,044.00000	1,733,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,757.00000	952,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,217.00000	1,977,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,532.00000	799,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		887.00000	1,505,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,001.00000	1,125,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.71900	8.91100		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,372.00000	4,234,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,687.00000	2,036,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,579.00000	4,471,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,514.00000	1,892,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,172.00000	4,004,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,871.00000	2,189,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78000	8.97800		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,063.00000	4,904,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,895.00000	3,194,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,257.00000	5,121,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,709.00000	3,032,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,875.00000	4,692,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,090.00000	3,365,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83800	9.04100		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,673.00000	6,598,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,119.00000	3,482,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,875.00000	6,818,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,957.00000	3,338,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,474.00000	6,381,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,287.00000	3,632,000	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			132.04347	132.03665			0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		1,037.00000	1,043,000		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		987.00000	993,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,087.00000	1,093,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.14619	113.14404			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,894.00000	111,896,000		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		111,844.00000	111,846,000		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		111,944.00000	111,946,000		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			113.43185	113.42993			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,930.00000	2,932,000		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		2,880.00000	2,882,000		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		2,980.00000	2,982,000		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			109.69020	109.58729			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,087.00000	107,190,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,037.00000	107,140,000		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		107,137.00000	107,240,000		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			109.79564	109.69161			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,192.00000	1,296,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,142.00000	1,246,000		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		1,242.00000	1,346,000		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			8.72600	8.89400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	195,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,155.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	599,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		751.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,561.00000	212,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.80400	8.97700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		179.00000	1,548,000		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		567.00000	1,936,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	1,157,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		211.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.87300	9.05000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,519.00000	2,900,000		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		1,892.00000	3,273,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,143.00000	2,524,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.93700	9.11900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		986.00000	2,387,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,358.00000	2,759,000		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		612.00000	2,013,000		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			15,876.33000	15,870.79000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.24520	1.24680		25.36	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,550.00000	1,514,000	23.05	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		82.00000	62,000	23.05	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,144.00000	1,094,000	22.62	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		176.00000	142,000	22.62	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,001.00000	1,976,000	23.48	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		33.00000	24,000	23.48	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.26140	1.26290		24.29	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,164.00000	1,099,000	23.10	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		535.00000	485,000	23.10	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		931.00000	865,000	24.29	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		802.00000	751,000	24.29	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,463.00000	1,401,000	22.24	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		334.00000	287,000	22.24	0.00	0	0.00

Total for Derivatives : **165,646,018.90** **14,735** **1,299,132.00**

i-Bonds

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	15,000,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		260,000,000,000.00		2,600,000	3,300,000.00
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		20,000,000,000,000.00		200,000,000	200,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		3,700,000,000.00		37,000	37,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			32,800,000,000,000.00	328,000,000	278,000,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			20,863,200,000,000.00	2,607,900,000	652,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	16,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	4,050,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			600,000,000.00	6,000	14,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			1,700,000,000.00	17,000	17,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			4,700,000,000.00	47,000	20,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	17,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	39,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			74,400,000,000.00	744,000	4,200,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			10,500,000,000.00	105,000	75,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			25,100,000,000.00	251,000	125,785,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ155	LOn	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	LOn	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	LOn	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	LOn	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	LOn	30/01/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			2,617,200,000.00	26,172,000	150,193,000.00
ES18	On	20/04/2018			9.25000	9.25000			32,745,000,000.00	3,540,000	281,001,000.00
ES23	On	25/01/2023			10.00000	10.00000			49,440,000,000.00	4,944,000	381,236,000.00
ES26	On	02/04/2026			7.85000	7.85000			437,150,800,000.00	55,688,000	181,168,000.00
ES33	On	15/09/2033			7.50000	7.50000			320,557,500,000.00	42,741,000	270,404,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			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
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000		2,235,000,000,000.00	22,350,000	22,350,000.00	
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	1,666,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	1,400,000.00
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
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		332,300,000,000.00		3,323,000	26,292,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		1,500,000,000.00		15,000	36,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	20,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING129	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,500,000,000.00	25,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	29,400,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000		300,000,000,000.00		3,000,000	2,000,000.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00	25,000,000	25,000,000.00	
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012	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
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000		21,200,000,000,000.00		212,000,000	180,000,000.00
MEFSA	On	05/10/2014			100.00000	100.00000		47,526,000,000,000.00		475,260,000	319,500,000.00
MEFSA	On	05/10/2016			100.00000	100.00000		105,731,673,900,000.00		1,057,316,739	696,516,739.00
MEFSA	On	05/01/2019			100.00000	100.00000		50,000,000,000,000.00		500,000,000	250,000,000.00
MEFSA	On	05/07/2026			100.00000	100.00000		46,571,673,900,000.00		465,716,739	465,716,739.00
MEFSB	On	05/10/2016			8.59000	8.59000		1,546,200,000,000.00		180,000,000	60,000,000.00
MEFSB	On	05/01/2019			9.34000	9.34000		1,821,300,000,000.00		195,000,000	65,000,000.00
MEFSB	On	05/01/2022			10.01000	10.01000		6,456,450,000,000.00		645,000,000	215,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			2,400,000,000.00	24,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			5,500,000,000.00	55,000	3,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			3,500,000,000.00	35,000	5,500,000.00
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
N4A11	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,300,000,000.00		33,000	5,100,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	11,000,000.00
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			5,500,000,000.00	55,000	10,700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	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			3,700,000,000.00	37,000	11,037,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		8,500,000,000.00		85,000	28,380,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	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
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
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			6.61000	6.73000		138,136,269,140,000.00	20,898,074,000	12,029,815,126.00	
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			8.27000	8.42500		41,683,702,770,000.00	5,040,351,000	9,844,888,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			0.30000	0.32000			240,000,000.00	800,000	1,226,953,102.00
R197	On	07/12/2023	Spot Bond			2.46000	2.47000			81,170,160,000.00	32,996,000	193,423,500.00
R201	On	21/12/2014	Spot Bond			6.23500	6.35000			1,907,192,975,000.00	305,885,000	2,185,325,000.00
R202	On	07/12/2033	Spot Bond			2.60000	2.60000			42,400,800,000.00	16,308,000	1,228,537,000.00
R203	On	15/09/2017	Spot Bond			7.45000	7.58000			46,915,294,750,000.00	6,297,355,000	7,842,197,945.00
R204	On	21/12/2018	Spot Bond			7.70500	7.83000			17,463,220,695,000.00	2,266,479,000	4,751,637,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.93000	6.05000			23,814,642,800,000.00	4,015,960,000	5,146,610,000.00
R207	On	15/01/2020	Spot Bond			7.95000	8.08000			26,612,272,020,000.00	3,347,455,600	7,529,982,854.00
R208	On	31/03/2021	Spot Bond			7.98500	8.12000			18,541,185,970,000.00	2,322,002,000	6,687,717,000.00
R209	On	31/03/2036	Spot Bond			8.63500	8.82000			7,601,459,580,000.00	880,308,000	9,675,368,216.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			5,993,000,000.00	2,305,000	467,205,000.00
R211	On	31/01/2017	Spot Bond			1.40000	1.40000			0.00	0	1,496,105,908.00
R212	On	31/01/2022	Spot Bond			2.47000	2.48000			171,418,000,000.00	69,400,000	557,704,327.00
R213	On	28/02/2031	Spot Bond			8.70500	8.87000			16,831,648,505,000.00	1,933,561,000	921,080,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,919,950,500,000.00	2,295,377,000	3,651,210,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000		10,400,000,000,000.00	104,000,000	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	3,100,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			401,700,000,000.00	4,017,000	5,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	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
SYN84	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	20/10/2011	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
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN862On 09/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN863On 19/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN864	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	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			2,100,000,000.00	21,000	4,021,000.00
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			5,000,000,000.00	50,000	1,006,050,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			4,723,900,000,000.00	47,239,000	437,041,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	148,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	172,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			9,900,000,000.00	99,000	21,099,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			40,000,000.00	400	35,000,200.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			355,500,000.00	3,555,000	52,504,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	38,070,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **779,976,292,765,000.00** **57,396,641,478** **85,321,807,636.00**

Grand Total: **779,976,458,411,019.00** **57,396,656,213** **85,323,106,768.00**