



Daily MTM Report

Daily summary for: 12/10/2011

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			7.86510	7.98200		23.96	131,952,782.70	16,777	300,830.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		693.00000	601,000	20.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		61.00000	86,000	20.55	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		655.00000	566,000	20.80	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		73.00000	101,000	20.80	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		733.00000	638,000	20.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		51.00000	73,000	20.29	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		8.00000	10,000	20.05	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,240.00000	1,125,000	20.05	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		344.00000	413,000	24.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		326.00000	278,000	24.99	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		18.00000	22,000	19.18	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,000.00000	887,000	19.18	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		41.00000	61,000	20.03	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		773.00000	676,000	20.03	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,833.00000	1,716,000	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.77	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		102.00000	137,000	21.42	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		584.00000	502,000	21.42	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,535.00000	1,418,000	21.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		3.00000	3,000	21.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,584.00000	1,468,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		2.00000	3,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,734.00000	1,617,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	2,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		308.00000	262,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		376.00000	447,000	25.33	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,033.00000	1,916,000	24.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		619.00000	533,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		87.00000	118,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,289.00000	1,173,000	20.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		7.00000	8,000	20.22	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,191.00000	1,077,000	19.87	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		9.00000	12,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		366.00000	313,000	24.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		284.00000	348,000	24.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		462.00000	396,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		180.00000	231,000	22.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,143.00000	1,029,000	19.70	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		11.00000	14,000	19.70	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	6.30	Call		1,684.00000	1,567,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	2,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,634.00000	1,517,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	2,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,983.00000	1,866,000	23.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		411.00000	352,000	23.59	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		229.00000	287,000	23.59	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		519.00000	446,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		137.00000	181,000	22.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,387.00000	1,271,000	20.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	6,000	20.57	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,133.00000	2,016,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		388.00000	332,000	23.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		256.00000	317,000	23.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		33.00000	50,000	19.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		815.00000	715,000	19.78	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,436.00000	1,320,000	20.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		4.00000	5,000	20.74	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		220.00000	188,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		588.00000	673,000	27.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		260.00000	221,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		478.00000	556,000	26.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,883.00000	1,766,000	23.15	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	23.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		861.00000	756,000	19.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		29.00000	41,000	19.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,095.00000	981,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		13.00000	16,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		907.00000	798,000	19.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		25.00000	33,000	19.26	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,338.00000	1,222,000	20.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		6.00000	7,000	20.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,783.00000	1,667,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	2,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		232.00000	198,000	27.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		550.00000	633,000	27.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,485.00000	1,369,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		3.00000	4,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,047.00000	934,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		15.00000	19,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		489.00000	420,000	22.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		157.00000	205,000	22.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		209.00000	178,000	27.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		627.00000	713,000	27.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		246.00000	209,000	26.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		514.00000	594,000	26.71	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		436.00000	373,000	23.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		204.00000	258,000	23.23	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		953.00000	841,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		21.00000	26,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		291.00000	248,000	25.68	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		409.00000	483,000	25.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,933.00000	1,816,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	1,000	23.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		345.00000	295,000	24.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		313.00000	380,000	24.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		551.00000	473,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		119.00000	158,000	21.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		275.00000	234,000	26.02	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		443.00000	519,000	26.02	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		146.00000	125,000	30.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		914.00000	1,010,000	30.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		957.00000	1,054,000	30.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		139.00000	119,000	30.44	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		19.00000	14,000	38.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,987.00000	3,099,000	38.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,923.00000	4,038,000	38.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		5.00000	3,000	38.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		829.00000	923,000	29.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		161.00000	138,000	29.44	0.00	0	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.95770	8.07570		23.67	34,496,629.50	4,335	41,244.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,116.00000	1,013,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		76.00000	91,000	19.82	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	7.09	Call		1,074.00000	972,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		84.00000	100,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,159.00000	1,054,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		69.00000	82,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,147.00000	1,042,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		71.00000	84,000	19.85	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,022.00000	921,000	19.75	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		96.00000	113,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		942.00000	852,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		116.00000	144,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,321.00000	1,213,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		45.00000	55,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		981.00000	886,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		105.00000	128,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,366.00000	1,257,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		40.00000	49,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		745.00000	669,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		219.00000	261,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		554.00000	499,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		428.00000	491,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		839.00000	755,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		163.00000	197,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		432.00000	388,000	25.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		656.00000	730,000	25.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,412.00000	1,302,000	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		36.00000	44,000	20.05	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		417.00000	374,000	25.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		691.00000	766,000	25.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,277.00000	1,169,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		51.00000	61,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		535.00000	481,000	23.91	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		459.00000	523,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,063.00000	961,000	19.78	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		87.00000	103,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,458.00000	1,347,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		32.00000	39,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		806.00000	726,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		180.00000	218,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		463.00000	416,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		587.00000	658,000	24.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		595.00000	536,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		369.00000	428,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,104.00000	1,001,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		78.00000	93,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,504.00000	1,392,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		28.00000	34,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		616.00000	555,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		340.00000	397,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		517.00000	464,000	24.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		491.00000	556,000	24.15	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		574.00000	517,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		398.00000	459,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		480.00000	431,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		554.00000	623,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		872.00000	786,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		146.00000	178,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		906.00000	818,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		130.00000	160,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,233.00000	1,126,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		57.00000	68,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		663.00000	598,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		287.00000	340,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		498.00000	447,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		522.00000	589,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		775.00000	697,000	21.14	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		199.00000	239,000	21.14	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,693.00000	1,578,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		17.00000	20,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,936.00000	1,820,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		10.00000	12,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		716.00000	644,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		240.00000	286,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		447.00000	401,000	25.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		621.00000	693,000	25.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,887.00000	1,771,000	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	6.20	Put		11.00000	13,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,189.00000	1,084,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		63.00000	76,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		639.00000	576,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		313.00000	368,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		403.00000	362,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		727.00000	804,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,645.00000	1,531,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		19.00000	23,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		688.00000	620,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		262.00000	312,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,551.00000	1,438,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		25.00000	30,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,598.00000	1,485,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		22.00000	27,000	20.18	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,741.00000	1,626,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		15.00000	18,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,985.00000	1,868,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		9.00000	10,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		389.00000	349,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		763.00000	841,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		376.00000	338,000	26.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		800.00000	880,000	26.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		309.00000	278,000	27.65	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,033.00000	1,120,000	27.65	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			8.04470	8.16410		23.75	836,648.80	104	22,371.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,090.00000	998,000	20.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		176.00000	203,000	20.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,054.00000	968,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		190.00000	223,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,127.00000	1,033,000	19.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		163.00000	188,000	19.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.13030	8.25150		24.00	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,261.00000	1,175,000	20.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		210.00000	245,000	20.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,227.00000	1,143,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		226.00000	263,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,296.00000	1,209,000	20.23	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		195.00000	229,000	20.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		242.00000	281,000	20.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,193.00000	1,111,000	20.49	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,370.00000	1,461,000	26.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		521.00000	491,000	26.98	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		881.00000	829,000	22.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		530.00000	599,000	22.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		644.00000	605,000	25.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		993.00000	1,075,000	25.44	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,450.00000	1,541,000	27.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		501.00000	471,000	27.28	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.22720	8.34860		24.18	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	14/12/2012	Foreign Exchange Future	7.70	Call		1,118.00000	1,058,000	22.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		469.00000	531,000	22.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,095.00000	1,037,000	22.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		496.00000	560,000	22.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,141.00000	1,079,000	22.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		442.00000	502,000	22.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		644.00000	712,000	23.45	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		993.00000	939,000	23.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,404.00000	1,491,000	26.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		653.00000	618,000	26.66	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.33780	8.45850		24.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,170.00000	1,117,000	23.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		662.00000	729,000	23.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,152.00000	1,097,000	23.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		694.00000	759,000	23.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,189.00000	1,135,000	23.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		631.00000	697,000	23.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,434.00000	1,515,000	26.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		792.00000	753,000	26.35	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,114.00000	1,058,000	23.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		756.00000	820,000	23.88	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30150	9.41590		25.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,059.00000	1,992,000	24.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,143.00000	1,191,000	24.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,038.00000	1,972,000	24.94	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		1,172.00000	1,221,000	24.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,081.00000	2,013,000	24.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,115.00000	1,162,000	24.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		823.00000	875,000	23.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,239.00000	2,176,000	23.51	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11680	10.23120		26.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,569.00000	2,503,000	25.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,538.00000	1,586,000	25.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,550.00000	2,484,000	25.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,569.00000	1,617,000	25.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,585.00000	2,523,000	25.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,504.00000	1,556,000	25.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.86510	7.98200		23.96	1,046,058.30	133	581.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			100,011.00000	88,723,000	19.18	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,811.00000	2,213,000	19.18	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			95,317.00000	84,095,000	19.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			2,117.00000	2,585,000	19.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			104,744.00000	93,399,000	19.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,544.00000	1,889,000	19.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.95770	8.07570		23.67	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			74,516.00000	66,906,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			21,946.00000	26,136,000	21.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			71,616.00000	64,421,000	21.63	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			24,046.00000	28,651,000	21.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Call		77,523.00000	69,678,000	21.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		19,953.00000	23,908,000	21.14	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future				12.39480	12.45580		21.87	3,792,808.80	306	16,074.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		928.00000	875,000	19.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		122.00000	130,000	19.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		892.00000	840,000	19.30	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		136.00000	145,000	19.30	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		965.00000	912,000	19.05	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		109.00000	117,000	19.05	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		589.00000	551,000	21.10	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		333.00000	356,000	21.10	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,208.00000	1,150,000	18.28	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		52.00000	55,000	18.28	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		756.00000	710,000	19.94	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		200.00000	215,000	19.94	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		856.00000	805,000	19.43	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		150.00000	160,000	19.43	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		1,972.00000	1,913,000	22.05	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Put		16.00000	18,000	22.05	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Call		1,776.00000	1,717,000	20.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Put		20.00000	22,000	20.77	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.53130	12.59360		22.07	87,719.10	7	7,002.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Call		1,356.00000	1,294,000	19.21	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Put		212.00000	213,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,322.00000	1,259,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		228.00000	228,000	19.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,392.00000	1,329,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		198.00000	198,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,288.00000	1,226,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		244.00000	245,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,067.00000	1,010,000	20.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		373.00000	379,000	20.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,711.00000	1,653,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		117.00000	122,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,127.00000	1,068,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		333.00000	337,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		867.00000	818,000	21.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		573.00000	587,000	21.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,428.00000	1,364,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		184.00000	183,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,795.00000	1,740,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		101.00000	109,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,189.00000	1,129,000	19.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		295.00000	298,000	19.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,628.00000	1,567,000	19.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		134.00000	136,000	19.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.65890	12.72390		23.74	37,976.70	3	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,390.00000	1,344,000	21.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		516.00000	535,000	21.81	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		1,363.00000	1,318,000	21.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		539.00000	559,000	21.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,417.00000	1,371,000	21.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		493.00000	512,000	21.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10180	0.10420		24.95	0.00	0	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,423.00000	2,183,000	24.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	3,000	24.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,443.00000	1,221,000	21.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		23.00000	41,000	21.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,420.00000	3,181,000	30.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	1,000	30.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10560		24.18	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,647.00000	1,432,000	21.41	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		87.00000	122,000	21.41	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		955.00000	813,000	24.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		395.00000	503,000	24.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,570.00000	2,325,000	20.66	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		10.00000	15,000	20.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.83690	10.87360		22.04	3,121,027.20	288	28,234.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,136.00000	1,081,000	18.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		62.00000	44,000	18.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,094.00000	1,038,000	19.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		70.00000	51,000	19.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,178.00000	1,125,000	18.81	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		54.00000	38,000	18.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		974.00000	914,000	19.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		100.00000	77,000	19.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,361.00000	1,313,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		37.00000	26,000	19.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,597.00000	1,554,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		23.00000	17,000	20.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,502.00000	1,457,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		28.00000	20,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		212.00000	171,000	25.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,088.00000	1,084,000	25.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,013.00000	955,000	19.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		89.00000	68,000	19.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		240.00000	196,000	25.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		966.00000	959,000	25.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,408.00000	1,361,000	19.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		34.00000	24,000	19.99	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		409.00000	349,000	22.65	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		535.00000	512,000	22.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		791.00000	727,000	19.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		167.00000	140,000	19.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		230.00000	188,000	25.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,006.00000	1,001,000	25.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		726.00000	661,000	20.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		202.00000	174,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		936.00000	875,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		112.00000	88,000	19.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,315.00000	1,266,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		41.00000	29,000	19.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		342.00000	287,000	23.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		668.00000	650,000	23.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		862.00000	799,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		138.00000	112,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		898.00000	837,000	19.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		124.00000	100,000	19.55	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		184.00000	156,000	19.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		758.00000	693,000	19.97	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		427.00000	367,000	22.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		503.00000	480,000	22.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,213.00000	1,213,000	26.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		187.00000	150,000	26.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.96340	11.00020		21.52	1,008,632.80	92	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,133.00000	1,072,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		233.00000	209,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,100.00000	1,038,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		250.00000	225,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,167.00000	1,106,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		217.00000	193,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,000.00000	1,953,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		50.00000	40,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,035.00000	972,000	19.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		285.00000	259,000	19.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,353.00000	1,295,000	18.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		153.00000	132,000	18.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,046.00000	1,999,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		46.00000	36,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,274.00000	1,215,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		174.00000	152,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		837.00000	774,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		437.00000	411,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		767.00000	704,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		517.00000	491,000	20.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,004.00000	940,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		304.00000	277,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		625.00000	567,000	21.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		725.00000	704,000	21.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		497.00000	445,000	23.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		997.00000	982,000	23.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		702.00000	642,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		602.00000	579,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		432.00000	385,000	23.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,182.00000	1,172,000	23.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		682.00000	622,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		632.00000	609,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,558.00000	1,504,000	19.20	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		108.00000	91,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		557.00000	502,000	22.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		857.00000	839,000	22.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.08160	11.12000		21.34	387,856.00	35	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,145.00000	1,084,000	19.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		425.00000	402,000	19.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,117.00000	1,056,000	19.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		447.00000	424,000	19.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,174.00000	1,112,000	19.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		404.00000	380,000	19.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.19850	11.23860		21.57	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,169.00000	1,143,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		656.00000	670,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,142.00000	1,116,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		679.00000	693,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,197.00000	1,170,000	21.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		634.00000	647,000	21.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			403.34600	402.05200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			409.13200	407.82000			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			369.38900	368.35900			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			374.68800	373.64400			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.80310	7.91880		24.31	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,219.00000	1,103,000	26.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	26.84	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	6.75	Call		1,169.00000	1,053,000	26.48	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	26.48	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	6.65	Call		1,269.00000	1,153,000	27.20	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	27.20	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.00	Put		0.00000	1,000	24.69	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.00	Call		919.00000	804,000	24.69	0.00	0	14,286.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Put		6.00000	9,000	20.09	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	7.40	Call		525.00000	412,000	20.09	0.00	0	6,757.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Put		847.00000	956,000	36.46	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.75	Call		16.00000	9,000	36.46	0.00	0	11,429.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Put		610.00000	716,000	33.94	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	8.50	Call		29.00000	19,000	33.94	0.00	0	11,765.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Put		1,089.00000	1,201,000	38.39	0.00	0	0.00
ANY DAO	24/10/2011	Can-Do Future	9.00	Call		8.00000	4,000	38.39	0.00	0	11,111.00
ANY DAO	20/10/2011	Any day expiry			7.79830	7.91420		25.26	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Call		215.00000	139,000	24.72	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.75	Put		51.00000	91,000	24.72	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Call		183.00000	116,000	25.26	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.80	Put		69.00000	118,000	25.26	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Call		250.00000	167,000	24.18	0.00	0	0.00
ANY DAO	20/10/2011	Any day expiry	7.70	Put		36.00000	69,000	24.18	0.00	0	0.00
AU\$ / RO	19/12/2011	Foreign Exchange Future			7.93410	7.88190		20.38	119,011.50	15	10,308.00
AU\$ / RO	19/12/2011	Foreign Exchange Future	6.65	Call		1,252.00000	1,295,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	11,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,205.00000	1,247,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		23.00000	13,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,299.00000	1,343,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	9,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		535.00000	537,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		153.00000	103,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		678.00000	693,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		96.00000	59,000	20.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.95100	7.89940		19.64	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		832.00000	836,000	19.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		183.00000	135,000	19.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		797.00000	799,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		198.00000	148,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		868.00000	874,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		169.00000	123,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		730.00000	727,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		231.00000	176,000	19.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,059.00000	1,076,000	19.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		110.00000	75,000	19.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		528.00000	511,000	19.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		379.00000	310,000	19.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		697.00000	692,000	19.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		248.00000	191,000	19.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,020.00000	1,034,000	19.62	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		121.00000	83,000	19.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,724.00000	1,765,000	20.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		25.00000	14,000	20.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		456.00000	435,000	19.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		457.00000	384,000	19.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.97190	7.92070		19.30	55,803.30	7	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		694.00000	672,000	19.21	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		423.00000	350,000	19.21	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		669.00000	645,000	19.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		448.00000	373,000	19.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		720.00000	700,000	19.18	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		399.00000	328,000	19.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.98260	8.91440		12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,902.00000	1,951,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		288.00000	268,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,864.00000	1,910,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		300.00000	277,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,941.00000	1,992,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		277.00000	259,000	13.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.72510	7.73030		17.31	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		532.00000	526,000	16.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		52.00000	51,000	16.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		493.00000	486,000	16.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		63.00000	61,000	16.12	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		573.00000	567,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		43.00000	42,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		271.00000	267,000	17.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		191.00000	192,000	17.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		939.00000	934,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		9.00000	9,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		297.00000	293,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		167.00000	168,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		891.00000	885,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		11.00000	10,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		420.00000	414,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		90.00000	89,000	16.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		842.00000	836,000	16.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		12.00000	11,000	16.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		387.00000	381,000	16.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		107.00000	106,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.80450	7.81050		17.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		483.00000	477,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		223.00000	223,000	16.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		456.00000	451,000	16.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		246.00000	247,000	16.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		511.00000	505,000	16.43	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		201.00000	201,000	16.43	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.05650	0.06600			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			0.06880	0.06880			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17890	0.17890			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.35100	0.38850			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.18950	0.15870			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20090	0.20090			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.80640	8.79930		23.55	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		629.00000	625,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		130.00000	119,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		596.00000	591,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		147.00000	135,000	21.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		663.00000	660,000	20.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		114.00000	104,000	20.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		509.00000	502,000	21.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		210.00000	196,000	21.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		736.00000	734,000	20.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		87.00000	78,000	20.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		938.00000	940,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		39.00000	34,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		482.00000	475,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		233.00000	219,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		333.00000	323,000	24.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		434.00000	417,000	24.13	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	19/12/2011	Foreign Exchange Future	9.40	Call		200.00000	191,000	26.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		801.00000	785,000	26.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		257.00000	247,000	25.58	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		608.00000	591,000	25.58	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		536.00000	530,000	21.59	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Put		187.00000	174,000	21.59	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Call		854.00000	854,000	19.91	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.00	Put		55.00000	48,000	19.91	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Call		1,078.00000	1,081,000	20.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.75	Put		29.00000	25,000	20.46	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Call		369.00000	360,000	23.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.80	Put		370.00000	354,000	23.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Call		1,172.00000	1,176,000	21.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	20,000	21.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Call		411.00000	402,000	22.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.70	Put		312.00000	296,000	22.99	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Call		316.00000	306,000	24.42	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.95	Put		467.00000	450,000	24.42	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Call		457.00000	449,000	22.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.60	Put		258.00000	243,000	22.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Call		191.00000	181,000	27.27	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.45	Put		842.00000	825,000	27.27	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Call		244.00000	234,000	25.87	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.20	Put		645.00000	628,000	25.87	0.00	0	0.00
CHF / RO	19/03/2012	Foreign Exchange Future			8.92590	8.92440		23.13	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		693.00000	681,000	21.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		369.00000	355,000	21.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		670.00000	658,000	21.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		396.00000	382,000	21.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		717.00000	705,000	21.53	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		343.00000	329,000	21.53	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				370.55200	369.51100			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		125,110.00000	135,520,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Call		125,010.00000	135,420,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Call		125,210.00000	135,620,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				375.86700	374.81200			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		58,120.00000	68,670,000		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		58,020.00000	68,570,000		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		58,220.00000	68,770,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.99600	160.13600			0.00	0	86.00
IGOV	On	02/02/2012	Index Future			162.29100	162.43400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.95100	440.05800			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			5.54000	5.53000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.41000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.39000	5.40000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.36000	5.37000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.30000	5.30000			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				5.27000	5.27000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.28000	5.28000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.38000	5.42000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.54000	5.58000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.79000	5.83000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.08000	6.11000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.36000	6.40000			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			362.81700	361.85700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.02200	367.04800			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.66100	6.72000		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,655.00000	5,879,000	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		5,834.00000	6,059,000	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		5,475.00000	5,700,000	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		891.00000	733,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		242.00000	308,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		145.00000	98,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,205.00000	1,383,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,520.00000	1,715,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		84.00000	54,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,113.00000	3,336,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		4.00000	2,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.73700	6.80100		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,895.00000	6,115,000	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		43.00000	36,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,056.00000	6,277,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		38.00000	31,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,734.00000	5,953,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		49.00000	41,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		809.00000	896,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,705.00000	1,564,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,155.00000	2,964,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		265.00000	302,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,713.00000	1,851,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		832.00000	742,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.79400	6.86300		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,721.00000	4,921,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		244.00000	215,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,861.00000	5,062,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		226.00000	199,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,582.00000	4,780,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		262.00000	232,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.83700	6.91200		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,960.00000	4,135,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		687.00000	632,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,075.00000	4,252,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		655.00000	602,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,846.00000	4,019,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		721.00000	664,000	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			8.35300	8.40100		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,635.00000	6,059,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		112.00000	76,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,052.00000	6,483,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		85.00000	57,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,223.00000	5,638,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		146.00000	102,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		388.00000	291,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,653.00000	4,015,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,384.00000	3,009,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		459.00000	543,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,740.00000	1,468,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,252.00000	1,439,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,293.00000	2,575,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		883.00000	705,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,472.00000	6,910,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		64.00000	42,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,035.00000	5,594,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		89.00000	108,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		281.00000	336,000	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		4,201.00000	3,797,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		712.00000	832,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,654.00000	2,314,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.43200	8.48100		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,344.00000	6,666,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,625.00000	1,487,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,660.00000	6,989,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,501.00000	1,370,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,036.00000	6,350,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,760.00000	1,613,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,178.00000	7,811,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,031.00000	1,124,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,053.00000	17,602,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		79.00000	89,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,288.00000	5,962,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,654.00000	1,788,000	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		34,568.00000	35,028,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,342.00000	106,803,000	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			8.50500	8.55600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,058.00000	7,355,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,077.00000	2,903,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,336.00000	7,640,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,919.00000	2,752,000	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		6,784.00000	7,075,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,241.00000	3,062,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.57400	8.62700		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,197.00000	6,458,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,094.00000	4,875,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,437.00000	6,703,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,890.00000	4,676,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,963.00000	6,217,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,306.00000	5,080,000	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			214.86837	214.54338			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,543.00000	2,868,000		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		2,493.00000	2,818,000		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		2,593.00000	2,918,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.85119	241.81686			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		3,317.00000	3,351,000		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		3,267.00000	3,301,000		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		3,367.00000	3,401,000		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			6.28500	6.34200		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,685.00000	4,851,000	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		4,822.00000	4,988,000	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		4,547.00000	4,713,000	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			6.33100	6.39500		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,836.00000	5,007,000	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		4,962.00000	5,133,000	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		4,709.00000	4,881,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.35600	6.42600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,304.00000	3,461,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		109.00000	94,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,412.00000	3,569,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		99.00000	83,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,197.00000	3,352,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		120.00000	103,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.36100	6.43800		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,604.00000	2,746,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		261.00000	231,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,695.00000	2,838,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		244.00000	214,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,515.00000	2,654,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		281.00000	248,000	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			176.19179	176.99916			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,499.00000	175,692,000		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		176,449.00000	175,642,000		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		176,549.00000	175,742,000		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			176.05595	176.87504			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		125.00000	944,000		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		175.00000	994,000		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		75.00000	894,000		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			7.47600	7.56000		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,355.00000	4,753,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		4.00000	2,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,578.00000	4,977,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2.00000	1,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,131.00000	4,528,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		6.00000	3,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.57100	7.66000		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,109.00000	5,464,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		283.00000	231,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,298.00000	5,657,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		257.00000	209,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,922.00000	5,273,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		311.00000	255,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.65600	7.75000		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,994.00000	5,317,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		733.00000	644,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,158.00000	5,485,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		690.00000	605,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,833.00000	5,151,000	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		780.00000	686,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.73400	7.83300		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,311.00000	4,590,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,564.00000	1,427,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,448.00000	4,731,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,499.00000	1,366,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,176.00000	4,450,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,632.00000	1,490,000	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			7.74100	7.81000		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,941.00000	5,313,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		5.00000	2,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,193.00000	5,566,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3.00000	1,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,688.00000	5,059,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		7.00000	3,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.83200	7.90500		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,819.00000	6,157,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		279.00000	234,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,036.00000	6,378,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		252.00000	211,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,604.00000	5,938,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		309.00000	259,000	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			7.91700	7.99200		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,837.00000	5,115,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,086.00000	983,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,021.00000	5,303,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,029.00000	930,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,661.00000	4,934,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,152.00000	1,044,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.99700	8.07700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,187.00000	4,430,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,143.00000	1,993,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,337.00000	4,583,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,054.00000	1,908,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,041.00000	4,278,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,236.00000	2,080,000	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			5.97800	6.03000		2.25	643,096,709.00	6,100	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,465.00000	3,572,000	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		3,563.00000	3,670,000	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		3,366.00000	3,473,000	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			5.99900	6.05900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,482.00000	3,591,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		3.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,569.00000	3,679,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		2.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,395.00000	3,504,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	2,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.98800	6.05700		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,387.00000	2,486,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		103.00000	91,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,457.00000	2,556,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		95.00000	83,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,319.00000	2,416,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		113.00000	99,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.93100	6.01200		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,905.00000	1,995,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		219.00000	197,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,959.00000	2,050,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		206.00000	185,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,850.00000	1,939,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		231.00000	209,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.00600	8.06400		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		3,865.00000	4,184,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		35.00000	21,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,127.00000	4,450,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		25.00000	15,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,605.00000	3,920,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		47.00000	29,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,416.00000	1,186,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		471.00000	574,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,132.00000	1,322,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		641.00000	498,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,907.00000	2,160,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		286.00000	206,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,522.00000	4,193,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		15.00000	19,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,062.00000	1,789,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		241.00000	301,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,231.00000	1,017,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		575.00000	694,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,129.00000	2,395,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		228.00000	161,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.09700	8.15800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,094.00000	5,369,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		547.00000	481,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,308.00000	5,588,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		499.00000	439,000	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		4,882.00000	5,153,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		597.00000	528,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.18500	8.24800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,359.00000	4,582,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,690.00000	1,571,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,532.00000	4,759,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,602.00000	1,487,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,184.00000	4,401,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,776.00000	1,651,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.26900	8.33500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,485.00000	4,698,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,334.00000	2,199,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,644.00000	4,861,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,238.00000	2,108,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,329.00000	4,538,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,434.00000	2,295,000	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			8.04400	8.10200		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,907.00000	4,244,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		47.00000	28,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,184.00000	4,526,000	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		35.00000	21,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,632.00000	3,965,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		63.00000	40,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,456.00000	1,214,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		519.00000	633,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		648.00000	500,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,245.00000	1,453,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,088.00000	2,362,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		287.00000	205,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,742.00000	5,090,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		19.00000	11,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.12800	8.18800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,324.00000	5,610,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		631.00000	557,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,551.00000	5,842,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		579.00000	510,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,099.00000	5,381,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		686.00000	608,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.20500	8.26800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,476.00000	5,741,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,329.00000	1,225,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,678.00000	5,947,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,256.00000	1,157,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,277.00000	5,537,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,405.00000	1,297,000	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			8.27900	8.34400		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,787.00000	5,014,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,511.00000	2,366,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,960.00000	5,191,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,408.00000	2,268,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,616.00000	4,839,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,616.00000	2,468,000	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			8.76100	8.80900		16.50	122,816,560.44	1,626	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,047.00000	1,199,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,515.00000	1,287,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,231.00000	1,402,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,302.00000	1,092,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		881.00000	1,015,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,750.00000	1,503,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.83000	8.87900		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,460.00000	3,670,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,526.00000	2,353,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,673.00000	3,890,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,359.00000	2,192,000	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		3,255.00000	3,457,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,705.00000	2,523,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.89400	8.94400		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,166.00000	4,370,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,737.00000	3,554,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,364.00000	4,573,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,555.00000	3,377,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,973.00000	4,171,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,927.00000	3,738,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95500	9.00600		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,797.00000	6,022,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,977.00000	3,812,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,002.00000	6,232,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,818.00000	3,658,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,595.00000	5,815,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,142.00000	3,972,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.19546	131.52411			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		524.00000	195,000		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		474.00000	145,000		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		574.00000	245,000		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			113.26627	112.86892			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,619.00000	112,016,000		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		111,569.00000	111,966,000		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		111,669.00000	112,066,000		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			113.55343	113.15048			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,650.00000	3,053,000		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		2,600.00000	3,003,000		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		2,700.00000	3,103,000		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			109.71084	109.69543			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,195.00000	107,211,000		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		107,145.00000	107,161,000		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		107,245.00000	107,261,000		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			109.81639	109.80081			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,301.00000	1,316,000		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		1,251.00000	1,266,000		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		1,351.00000	1,366,000		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			8.81400	8.85200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		820.00000	516,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		417.00000	113,000		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		1,227.00000	923,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89400	8.93300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		524.00000	832,000		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		912.00000	1,219,000		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		133.00000	441,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.96500	9.00500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,867.00000	2,178,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,240.00000	2,551,000		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		1,491.00000	1,802,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.03300	9.07400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,329.00000	1,644,000		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		1,701.00000	2,016,000		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		955.00000	1,270,000		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			15,848.75000	16,004.94000			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	19/12/2011	Foreign Exchange Future			1.23720	1.25220		22.88	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		1,573.00000	1,422,000	21.13	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		51.00000	50,000	21.13	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,135.00000	1,013,000	21.84	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		113.00000	141,000	21.84	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,042.00000	1,894,000	22.82	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		20.00000	22,000	22.82	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.25340	1.26860		23.59	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,118.00000	1,024,000	22.50	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		432.00000	490,000	22.50	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		872.00000	794,000	23.59	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		686.00000	760,000	23.59	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,437.00000	1,323,000	21.70	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		251.00000	289,000	21.70	0.00	0	0.00

Total for Derivatives : **942,856,224.14** **29,828** **1 292 104.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	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		28,550,000,000,000.00		285,500,000	285,500,000.00
ABCP2	On	20/09/2014			100.00000	100.00000		10,025,900,000,000.00		100,259,000	100,259,000.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		1,720,000,000,000.00		17,200,000	4,400,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	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			48,000,000,000.00	6,000,000	1,000,000.00
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			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			31,800,000,000.00	318,000	159,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			6,400,000,000.00	64,000	4,082,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			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			0.00	0	0.00

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
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000		400,000,000.00	50,000,000.00	50,000,000	10,000,000.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311F	On	20/09/2014			100.00000	100.00000			12,182,754,400,000.00	121,827,544	121,827,544.00
BEER0	On	19/07/2012			100.00000	100.00000			1,400,000,000,000.00	14,000,000	19,960,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			27,000,000.00	270,000	38,135,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000				0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000				0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000				0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000				0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000				0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000		4,400,000,000,000.00		44,000,000	44,000,000.00
CLN201	On	20/03/2012			100.00000	100.00000		5,800,000,000,000.00		58,000,000	57,000,000.00
CLN202	On	20/03/2012			100.00000	100.00000		6,160,000,000,000.00		61,600,000	61,600,000.00
CLN203	On	20/03/2012			100.00000	100.00000		8,400,000,000,000.00		84,000,000	84,000,000.00
CLN204	On	20/04/2012			100.00000	100.00000		0.00		0	0.00
CLN205	On	24/03/2013			100.00000	100.00000		14,000,000,000,000.00		140,000,000	140,000,000.00
CLN206	On	20/03/2012			100.00000	100.00000		7,000,000,000,000.00		70,000,000	70,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN207	On	21/03/2012			100.00000	100.00000			9,000,000,000,000.00	90,000,000	90,000,000.00
CLN208	On	30/03/2012			100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000.00
CLN209	On	20/03/2013			100.00000	100.00000			4,500,000,000,000.00	45,000,000	45,000,000.00
CLN210	On	20/06/2013			100.00000	100.00000			22,500,000,000,000.00	225,000,000	225,000,000.00
CLN211	On	20/12/2013			100.00000	100.00000			3,750,000,000,000.00	37,500,000	37,500,000.00
CLN212	On	20/03/2012			100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000.00
CLN213	On	12/10/2014			100.00000	100.00000			26,200,000,000,000.00	262,000,000	262,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			24,600,000,000,000.00	246,000,000	132,000,000.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			6,860,000,000,000.00	68,600,000	68,600,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ11C	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			160,000,000,000.00	1,600,000	75,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,124,000,000,000.00	21,240,000	146,853,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ153	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			327,200,000,000.00	3,272,000	85,604,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			4,256,202,500,000.00	460,130,000	299,230,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			501,860,000,000.00	50,186,000	420,236,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			3,571,985,500,000.00	455,030,000	250,027,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,201,785,000,000.00	160,238,000	267,047,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			4,980,000,000,000.00	49,800,000	49,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	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
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
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		60,000,000,000.00		600,000	200,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000				0.00	0	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			0.00	0	600,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		809,600,000,000.00		8,096,000	30,230,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,700,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		500,000,000,000.00		5,000,000	5,000,000.00
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				0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000				0.00	0	29,400,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	223,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000		2,600,000,000,000.00		26,000,000	42,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

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			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	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			4,500,000,000.00	45,000,000	15,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			700,000,000.00	7,000	85,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	11,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	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
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500				0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500				0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500				0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500				0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500				0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500				0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			300,000,000.00	3,000	11,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			800,000,000.00	8,000	27,100,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	200,000.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.64500	6.70000		132,905,233,602,000.00	20,000,787,600	12,431,338,600.00	
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			8.33500	8.38000		45,417,456,675,000.00	5,449,005,000	10,004,779,000.00	
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
R189	On	31/03/2013			0.17000	0.28000		242,073,313,730.00	1,423,960,669	1,274,552,132.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.47000	2.47000			1,952,954,900,000.00	790,670,000	219,749,500.00
R201	On	21/12/2014	Spot Bond			6.27500	6.33000			9,037,568,122,500.00	1,440,249,900	2,562,907,900.00
R202	On	07/12/2033	Spot Bond			2.63000	2.60000			1,322,051,030,000.00	502,681,000	1,393,614,000.00
R203	On	15/09/2017	Spot Bond			7.45500	7.53500			39,143,683,719,000.00	5,250,661,800	7,440,835,800.00
R204	On	21/12/2018	Spot Bond			7.72000	7.78500			24,310,401,976,000.00	3,149,015,800	4,776,917,800.00
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			5.97500	6.02500			56,852,441,675,000.00	9,515,053,000	5,416,199,000.00
R207	On	15/01/2020	Spot Bond			7.98500	8.04000			36,586,939,421,000.00	4,581,958,600	7,537,806,000.00
R208	On	31/03/2021	Spot Bond			8.02500	8.08000			42,458,888,280,000.00	5,290,827,200	7,540,604,200.00
R209	On	31/03/2036	Spot Bond			8.74500	8.79000			41,592,188,071,500.00	4,756,110,700	9,913,895,700.00
R210	On	31/03/2028	Spot Bond			2.65000	2.63000			3,728,232,000,000.00	1,406,880,000	464,050,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.45000			1,840,920,000,000.00	1,334,000,000	1,492,915,908.00
R212	On	31/01/2022	Spot Bond			2.47000	2.47000			0.00	0	574,804,327.00
R213	On	28/02/2031	Spot Bond			8.79500	8.83000			25,146,329,790,000.00	2,859,162,000	2,308,020,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,601,597,000,000.00	2,707,938,000	3,006,961,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			387,200,000,000.00	3,872,000	1,936,000.00
SA058L	On	28/10/2011	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
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			300,000,000.00	3,000	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,100,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	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
SBN32	On	19/03/2013	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
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
SBS17	On	23/06/2018	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
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			433,900,000,000.00	4,339,000	1,087,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	5,200,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,825,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			7,800,000,000,000.00	78,000,000	39,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN833	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
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000		16,200,000,000,000.00		162,000,000	81,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039	Spot Bond			100.00000	100.00000		30,400,000,000,000.00	304,000,000	304,000,000	148,000,000.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	100,000,000.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000		49,900,000,000,000.00	499,000,000	499,000,000	213,000,000.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000		4,400,000,000,000.00	44,000,000	44,000,000	22,000,000.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000		5,400,000,000,000.00	54,000,000	54,000,000	27,000,000.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000		1,890,000,000,000.00	18,900,000	18,900,000	6,300,000.00
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		300,000,000.00	3,000	3,000	4,003,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		800,000,000.00	8,000	8,000	1,008,008,000.00

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			22,500,000,000.00	225,000	430,088,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	152,500,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	172,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,601,000,000,000.00	36,010,000	40,010,000.00
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			0.00	0	35,000,000.00

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			15,000,000.00	150,000	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 : **870,208,746,975,730.00** **75,441,444,813** **87 296 279 091.00**

Grand Total: **870,209,689,831,954.00** **75,441,474,641** **87 297 571 195.00**