



Daily MTM Report

Daily summary for: 13/10/2011

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			8.00160	7.86510		23.69	94,586,913.60	11,821	302,862.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		601.00000	702,000	19.27	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		86.00000	50,000	19.27	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		566.00000	663,000	19.57	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		101.00000	61,000	19.57	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		638.00000	742,000	18.98	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		73.00000	40,000	18.98	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		10.00000	6,000	20.24	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,125.00000	1,258,000	20.24	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		413.00000	323,000	23.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		278.00000	325,000	23.69	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		22.00000	13,000	19.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		887.00000	1,015,000	19.21	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		61.00000	32,000	18.68	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		676.00000	784,000	18.68	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,716.00000	1,853,000	23.50	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	23.50	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		137.00000	87,000	20.16	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		502.00000	589,000	20.16	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,418.00000	1,554,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		3.00000	2,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,468.00000	1,603,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,617.00000	1,753,000	22.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	1,000	22.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		262.00000	306,000	24.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		447.00000	354,000	24.03	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,916.00000	2,052,000	24.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		533.00000	625,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		118.00000	73,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,173.00000	1,307,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		8.00000	5,000	20.45	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,077.00000	1,209,000	20.04	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		12.00000	7,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		313.00000	365,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		348.00000	263,000	22.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		396.00000	464,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		231.00000	162,000	21.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,029.00000	1,160,000	19.83	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		14.00000	8,000	19.83	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		1,567.00000	1,703,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	22.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,517.00000	1,653,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	22.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,866.00000	2,002,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		352.00000	412,000	22.23	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		287.00000	210,000	22.23	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		446.00000	523,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		181.00000	121,000	20.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,271.00000	1,405,000	20.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		6.00000	3,000	20.86	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,016.00000	2,152,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		332.00000	388,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		317.00000	236,000	22.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		50.00000	25,000	18.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		715.00000	827,000	18.38	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,320.00000	1,455,000	21.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		5.00000	3,000	21.07	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		188.00000	216,000	26.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		673.00000	564,000	26.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		221.00000	256,000	25.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		556.00000	454,000	25.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,766.00000	1,902,000	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		756.00000	873,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		41.00000	21,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		981.00000	1,111,000	19.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		16.00000	9,000	19.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		798.00000	920,000	18.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		33.00000	18,000	18.80	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,222.00000	1,356,000	20.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		7.00000	4,000	20.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,667.00000	1,803,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		198.00000	229,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		633.00000	527,000	25.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,369.00000	1,504,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	2,000	21.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		934.00000	1,063,000	19.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		19.00000	11,000	19.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		420.00000	492,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		205.00000	140,000	21.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		178.00000	204,000	26.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		713.00000	602,000	26.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		209.00000	242,000	25.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		594.00000	490,000	25.39	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		373.00000	437,000	21.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		258.00000	185,000	21.86	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		841.00000	967,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		26.00000	15,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		248.00000	288,000	24.37	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		483.00000	386,000	24.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,816.00000	1,952,000	24.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		295.00000	344,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		380.00000	292,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		473.00000	555,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		158.00000	103,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		234.00000	272,000	24.71	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		519.00000	420,000	24.71	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		125.00000	141,000	28.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		1,010.00000	889,000	28.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		1,054.00000	932,000	29.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		119.00000	134,000	29.07	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		14.00000	16,000	38.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,099.00000	2,964,000	38.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		4,038.00000	3,902,000	38.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	4,000	38.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		923.00000	804,000	28.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		138.00000	156,000	28.07	124,800.00	800	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.09580	7.95770		23.47	2,283,015.60	282	41,244.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,013.00000	1,129,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		91.00000	69,000	19.65	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	19/03/2012	Foreign Exchange Future	7.09	Call		972.00000	1,086,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		100.00000	76,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,054.00000	1,172,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		82.00000	62,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,042.00000	1,159,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		84.00000	63,000	19.67	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		921.00000	1,033,000	19.60	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		113.00000	87,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		852.00000	952,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		144.00000	106,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,213.00000	1,336,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		55.00000	40,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		886.00000	993,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		128.00000	97,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,257.00000	1,381,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		49.00000	35,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		669.00000	749,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		261.00000	203,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		499.00000	552,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		491.00000	406,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		755.00000	844,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		197.00000	148,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		388.00000	429,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		730.00000	633,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,302.00000	1,427,000	19.81	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	19/03/2012	Foreign Exchange Future	6.70	Put		44.00000	31,000	19.81	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		374.00000	414,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		766.00000	668,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,169.00000	1,291,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		61.00000	45,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		481.00000	533,000	22.90	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		523.00000	437,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		961.00000	1,075,000	19.62	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		103.00000	79,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,347.00000	1,473,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		39.00000	27,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		726.00000	812,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		218.00000	166,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		416.00000	461,000	23.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		658.00000	565,000	23.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		536.00000	594,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		428.00000	348,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,001.00000	1,117,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		93.00000	71,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,392.00000	1,520,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		34.00000	24,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		555.00000	616,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		397.00000	320,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		464.00000	514,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		556.00000	468,000	23.19	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		517.00000	573,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		459.00000	377,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		431.00000	478,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		623.00000	532,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		786.00000	878,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		178.00000	132,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		818.00000	913,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		160.00000	117,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,126.00000	1,247,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		68.00000	51,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		598.00000	664,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		340.00000	268,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		447.00000	496,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		589.00000	500,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		697.00000	780,000	20.35	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		239.00000	184,000	20.35	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,578.00000	1,711,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		20.00000	15,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,820.00000	1,955,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		12.00000	9,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		644.00000	720,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		286.00000	224,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		401.00000	445,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		693.00000	599,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,771.00000	1,906,000	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	10,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,084.00000	1,203,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		76.00000	57,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		576.00000	640,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		368.00000	294,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		362.00000	400,000	24.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		804.00000	704,000	24.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,531.00000	1,662,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		23.00000	16,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		620.00000	692,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		312.00000	246,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,438.00000	1,567,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		30.00000	21,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,485.00000	1,614,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		27.00000	18,000	19.91	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,626.00000	1,759,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		18.00000	13,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,868.00000	2,004,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		10.00000	8,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		349.00000	386,000	25.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		841.00000	740,000	25.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		338.00000	373,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		880.00000	777,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		278.00000	305,000	26.75	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,120.00000	1,009,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.18440	8.04470		23.24	204,610.00	25	22,371.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		998.00000	1,094,000	19.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		203.00000	160,000	19.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		968.00000	1,058,000	19.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		223.00000	174,000	19.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,033.00000	1,132,000	19.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		188.00000	148,000	19.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.27270	8.13030		23.32	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,175.00000	1,268,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		245.00000	195,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,143.00000	1,233,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		263.00000	210,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,209.00000	1,303,000	19.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		229.00000	180,000	19.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		281.00000	225,000	19.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,111.00000	1,198,000	19.68	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,461.00000	1,343,000	26.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		491.00000	516,000	26.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		829.00000	879,000	21.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		599.00000	506,000	21.78	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		605.00000	639,000	24.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,075.00000	966,000	24.45	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,541.00000	1,422,000	26.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		471.00000	495,000	26.33	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.36970	8.22720		23.61	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		1,058.00000	1,114,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		531.00000	444,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,037.00000	1,091,000	21.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		560.00000	471,000	21.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,079.00000	1,137,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		502.00000	417,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		712.00000	616,000	22.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		939.00000	986,000	22.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,491.00000	1,374,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		618.00000	644,000	25.70	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.47940	8.33780		23.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,117.00000	1,155,000	22.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		729.00000	626,000	22.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,097.00000	1,136,000	22.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		759.00000	657,000	22.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,135.00000	1,175,000	21.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		697.00000	596,000	21.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,515.00000	1,398,000	25.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		753.00000	777,000	25.35	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,058.00000	1,098,000	22.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		820.00000	719,000	22.71	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.43910	9.30150		25.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,992.00000	2,022,000	23.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,191.00000	1,083,000	23.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,972.00000	2,001,000	23.92	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		1,221.00000	1,112,000	23.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,013.00000	2,038,000	23.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,162.00000	1,049,000	23.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		875.00000	761,000	22.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,176.00000	2,200,000	22.19	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.25440	10.11680		26.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,503.00000	2,516,000	24.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,586.00000	1,462,000	24.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,484.00000	2,500,000	24.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,617.00000	1,496,000	24.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,523.00000	2,532,000	24.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,556.00000	1,428,000	24.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.00160	7.86510		23.69	424,084.80	53	528.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Call		88,723.00000	101,509,000	19.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.00	Put		2,213.00000	1,349,000	19.21	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Call		84,095.00000	96,738,000	19.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		7.05	Put		2,585.00000	1,578,000	19.00	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Call		93,399.00000	106,311,000	19.42	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future		6.95	Put		1,889.00000	1,151,000	19.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.09580	7.95770		23.47	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Call		66,906.00000	74,945,000	20.55	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.55	Put		26,136.00000	20,365,000	20.55	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Call		64,421.00000	72,003,000	20.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.60	Put		28,651.00000	22,423,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		69,678.00000	77,998,000	20.35		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		23,908.00000	18,418,000	20.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.57320	12.39480			20.59	1,295,039.60	103	16,174.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		875.00000	1,003,000	18.05		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		130.00000	80,000	18.05		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		840.00000	963,000	18.10		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		145.00000	90,000	18.10		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		912.00000	1,044,000	18.00		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		117.00000	71,000	18.00		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		551.00000	623,000	19.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		356.00000	250,000	19.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,150.00000	1,306,000	17.71		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		55.00000	33,000	17.71		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		710.00000	810,000	18.29		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		215.00000	137,000	18.29		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		805.00000	923,000	18.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		160.00000	100,000	18.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		1,913.00000	2,086,000	22.50		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		18.00000	13,000	22.50		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,717.00000	1,890,000	21.30		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		22.00000	17,000	21.30		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.71110	12.53130			21.22	0.00	0	7,002.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,294.00000	1,417,000	18.36		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		213.00000	156,000	18.36		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		1,259.00000	1,380,000	18.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		228.00000	169,000	18.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,329.00000	1,459,000	18.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		198.00000	148,000	18.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,226.00000	1,343,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		245.00000	182,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,010.00000	1,106,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		379.00000	295,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,653.00000	1,808,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		122.00000	97,000	19.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,068.00000	1,170,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		337.00000	259,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		818.00000	885,000	20.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		587.00000	474,000	20.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,364.00000	1,501,000	18.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		183.00000	140,000	18.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,740.00000	1,897,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		109.00000	86,000	19.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,129.00000	1,237,000	18.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		298.00000	226,000	18.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,567.00000	1,719,000	19.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		136.00000	108,000	19.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.84140	12.65890		23.59	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,344.00000	1,455,000	21.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		535.00000	464,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,318.00000	1,427,000	21.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		559.00000	486,000	21.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,371.00000	1,485,000	21.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		512.00000	444,000	21.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10430	0.10180			29,204.00	280	5,550.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,183.00000	2,432,000	25.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	2,000	25.34	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,221.00000	1,451,000	21.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		41.00000	21,000	21.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,181.00000	3,430,000	29.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	0,000	29.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10570	0.10310			2,114.00	20	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,432.00000	1,651,000	20.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		122.00000	81,000	20.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		813.00000	951,000	23.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		503.00000	381,000	23.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,325.00000	2,579,000	20.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		15.00000	9,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.95760	10.83690			3,703,668.80	338	28,559.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,081.00000	1,186,000	18.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		44.00000	28,000	18.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,038.00000	1,139,000	18.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		51.00000	31,000	18.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,125.00000	1,234,000	18.66	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		38.00000	26,000	18.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		914.00000	1,008,000	18.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		77.00000	50,000	18.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,313.00000	1,426,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		26.00000	18,000	19.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,554.00000	1,670,000	20.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		17.00000	12,000	20.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,457.00000	1,572,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		20.00000	14,000	20.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		171.00000	184,000	24.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,084.00000	976,000	24.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		955.00000	1,051,000	18.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		68.00000	43,000	18.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		196.00000	212,000	24.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		959.00000	854,000	24.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,361.00000	1,475,000	19.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		24.00000	17,000	19.95	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		349.00000	383,000	21.54	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		512.00000	425,000	21.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		727.00000	807,000	18.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		140.00000	99,000	18.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		188.00000	202,000	24.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,001.00000	894,000	24.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		661.00000	734,000	19.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		174.00000	126,000	19.17	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		875.00000	966,000	18.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		88.00000	58,000	18.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,266.00000	1,378,000	19.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		29.00000	20,000	19.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		287.00000	313,000	22.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		650.00000	555,000	22.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		799.00000	885,000	18.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		112.00000	77,000	18.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		837.00000	925,000	18.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		100.00000	67,000	18.66	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		156.00000	112,000	19.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		693.00000	770,000	19.06	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		367.00000	403,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		480.00000	395,000	21.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,213.00000	1,102,000	25.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		150.00000	160,000	25.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.08500	10.96340		20.94	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,072.00000	1,150,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		209.00000	165,000	18.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,038.00000	1,114,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		225.00000	179,000	18.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,106.00000	1,187,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		193.00000	152,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,953.00000	2,064,000	19.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		40.00000	29,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		972.00000	1,044,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		259.00000	209,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,295.00000	1,389,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		132.00000	104,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,999.00000	2,112,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		36.00000	27,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,215.00000	1,306,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		152.00000	121,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		774.00000	826,000	19.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		411.00000	341,000	19.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		704.00000	750,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		491.00000	415,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		940.00000	1,010,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		277.00000	225,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		567.00000	602,000	20.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		704.00000	617,000	20.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		445.00000	470,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		982.00000	885,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		642.00000	682,000	20.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		579.00000	497,000	20.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		385.00000	405,000	22.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,172.00000	1,070,000	22.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		622.00000	661,000	20.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		609.00000	526,000	20.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,504.00000	1,606,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		91.00000	71,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		502.00000	531,000	21.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		839.00000	746,000	21.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.20510	11.08160		20.73	448,204.00	40	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,084.00000	1,144,000	18.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		402.00000	339,000	18.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,056.00000	1,114,000	18.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		424.00000	359,000	18.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,112.00000	1,175,000	18.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		380.00000	320,000	18.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.32630	11.19850		20.94	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,143.00000	1,182,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		670.00000	581,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,116.00000	1,153,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		693.00000	602,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,170.00000	1,170,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		647.00000	519,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.17100	403.34600			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			406.92500	409.13200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.49500	369.38900			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			372.76600	374.68800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.93750	7.80310		23.91	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,103.00000	1,238,000	26.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	1,000	26.22	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,053.00000	1,188,000	25.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	1,000	25.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,153.00000	1,288,000	26.49	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	1,000	26.49	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		1.00000	1,000	24.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		804.00000	938,000	24.64	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		9.00000	3,000	20.95	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		412.00000	540,000	20.95	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		956.00000	824,000	34.47	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		9.00000	11,000	34.47	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		716.00000	585,000	31.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		19.00000	22,000	31.30	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,201.00000	1,066,000	34.26	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		4.00000	3,000	34.26	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.93290	7.79830		24.75	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		139.00000	214,000	22.25	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		91.00000	31,000	22.25	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		116.00000	180,000	22.88	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		118.00000	47,000	22.88	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		167.00000	253,000	21.63	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		69.00000	20,000	21.63	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.03230	7.93410		19.64	0.00	0	10,308.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,295.00000	1,392,000	24.00	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		11.00000	10,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,247.00000	1,342,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		13.00000	10,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,343.00000	1,440,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		9.00000	8,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		537.00000	612,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		103.00000	80,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		693.00000	783,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		59.00000	51,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.04860	7.95100		19.16	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		836.00000	907,000	19.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		135.00000	108,000	19.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		799.00000	868,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		148.00000	119,000	19.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		874.00000	947,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		123.00000	98,000	19.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		727.00000	792,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		176.00000	143,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,076.00000	1,156,000	19.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		75.00000	57,000	19.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		511.00000	559,000	18.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		310.00000	260,000	18.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		692.00000	756,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		191.00000	157,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,034.00000	1,112,000	19.16	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		83.00000	63,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,765.00000	1,860,000	21.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		14.00000	11,000	21.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		435.00000	477,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		384.00000	328,000	19.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.06770	7.97190		19.02	0.00	0	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		672.00000	718,000	18.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		350.00000	300,000	18.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		645.00000	690,000	18.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		373.00000	322,000	18.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		700.00000	749,000	18.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		328.00000	281,000	18.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.01810	8.98260		13.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,951.00000	1,992,000	13.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		268.00000	274,000	13.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,910.00000	1,952,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		277.00000	284,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,992.00000	2,031,000	13.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		259.00000	263,000	13.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.78200	7.72510		17.35	77,820.00	10	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		526.00000	569,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		51.00000	37,000	15.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		486.00000	528,000	15.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		61.00000	46,000	15.68	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		567.00000	612,000	15.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		42.00000	30,000	15.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		267.00000	294,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		192.00000	162,000	16.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		934.00000	988,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		9.00000	6,000	16.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		293.00000	321,000	16.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		168.00000	139,000	16.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		885.00000	939,000	16.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		10.00000	7,000	16.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		414.00000	451,000	15.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		89.00000	69,000	15.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		836.00000	890,000	15.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		11.00000	8,000	15.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		381.00000	415,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		106.00000	83,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.86160	7.80450		17.08	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		477.00000	506,000	16.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		223.00000	194,000	16.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		451.00000	478,000	16.33	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		247.00000	216,000	16.33	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		505.00000	535,000	16.03	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		201.00000	173,000	16.03	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07040	0.05650			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			0.08320	0.06880			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19070	0.17890			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39230	0.35100			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.15190	0.18950			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.21490	0.20090			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.88430	8.80640		23.68	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		625.00000	680,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		119.00000	96,000	20.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		591.00000	645,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		135.00000	111,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		660.00000	718,000	20.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		104.00000	84,000	20.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		502.00000	546,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		196.00000	162,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		734.00000	795,000	20.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		78.00000	61,000	20.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		940.00000	1,013,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		34.00000	29,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		475.00000	517,000	21.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		219.00000	183,000	21.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		323.00000	352,000	23.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		417.00000	368,000	23.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		191.00000	207,000	26.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		785.00000	723,000	26.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		247.00000	269,000	25.13	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		591.00000	535,000	25.13	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		530.00000	577,000	21.12	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		174.00000	143,000	21.12	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		854.00000	920,000	19.64	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		48.00000	36,000	19.64	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		1,081.00000	1,155,000	21.04	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		25.00000	21,000	21.04	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		360.00000	393,000	23.11	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		354.00000	309,000	23.11	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		1,176.00000	1,251,000	21.61	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		20.00000	17,000	21.61	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		402.00000	439,000	22.54	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		296.00000	255,000	22.54	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Call		306.00000	333,000	23.97	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.95	Put		450.00000	399,000	23.97	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Call		449.00000	490,000	21.97	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.60	Put		243.00000	206,000	21.97	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Call		181.00000	196,000	26.84	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.45	Put		825.00000	762,000	26.84	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Call		234.00000	255,000	25.42	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.20	Put		628.00000	571,000	25.42	0.00	0	0.00
CHF / RO_n	19/03/2012	Foreign Exchange Future			9.01240	8.92590		23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		681.00000	728,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		355.00000	316,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		658.00000	703,000	21.63	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		382.00000	341,000	21.63	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		705.00000	753,000	21.18	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		329.00000	291,000	21.18	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				368.72900	370.55200			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		135,520.00000	117,290,000		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		135,420.00000	117,190,000		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		135,620.00000	117,390,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				374.01800	375.86700			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		68,670.00000	50,180,000		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		68,570.00000	50,080,000		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		68,770.00000	50,280,000		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			159.85400	159.99600			0.00	0	86.00
IGOV	On	02/02/2012	Index Future			162.14700	162.29100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.55300	439.95100			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.54000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.42000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.41000	5.39000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.39000	5.36000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.32000	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				5.30000	5.27000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.31000	5.28000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.44000	5.38000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.62000	5.54000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.87000	5.79000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.15000	6.08000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.44000	6.36000			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			360.55100	362.81700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			365.72300	368.02200			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.75700	6.66100		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,879.00000	5,514,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,059.00000	5,693,000	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		5,700.00000	5,334,000	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		733.00000	974,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		308.00000	184,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		98.00000	158,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,383.00000	1,078,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,715.00000	1,386,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		54.00000	91,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,336.00000	2,972,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		2.00000	3,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.84200	6.73700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,115.00000	5,753,000	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		36.00000	47,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,277.00000	5,913,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		31.00000	40,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,953.00000	5,592,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		41.00000	53,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		896.00000	744,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,564.00000	1,786,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,964.00000	3,270,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		302.00000	235,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,851.00000	1,614,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		742.00000	879,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.90800	6.79400		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,921.00000	4,587,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		215.00000	258,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,062.00000	4,725,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		199.00000	239,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,780.00000	4,449,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		232.00000	278,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.96200	6.83700		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,135.00000	3,839,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		632.00000	719,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,252.00000	3,953,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		602.00000	686,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,019.00000	3,727,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		664.00000	755,000	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			8.43800	8.35300		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,059.00000	5,285,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		76.00000	114,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,483.00000	5,700,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		57.00000	86,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,638.00000	4,875,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		102.00000	151,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		291.00000	411,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,015.00000	3,323,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,009.00000	3,621,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		543.00000	343,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,468.00000	1,876,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,439.00000	1,035,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,575.00000	2,005,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		705.00000	947,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,910.00000	6,119,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		42.00000	63,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,594.00000	6,354,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		108.00000	56,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		336.00000	199,000	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		3,797.00000	4,472,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		832.00000	555,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,314.00000	2,849,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.52000	8.43200		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,666.00000	6,058,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,487.00000	1,704,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,989.00000	6,368,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,370.00000	1,574,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,350.00000	5,756,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,613.00000	1,844,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,811.00000	8,444,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,124.00000	932,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,602.00000	18,404,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		89.00000	66,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,962.00000	6,515,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,788.00000	1,517,000	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		35,028.00000	34,204,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,803.00000	105,978,000	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			8.59500	8.50500		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,355.00000	6,805,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,903.00000	3,181,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,640.00000	7,079,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,752.00000	3,020,000	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		7,075.00000	6,536,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,062.00000	3,351,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.66800	8.57400		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,458.00000	5,975,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,875.00000	5,241,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,703.00000	6,210,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,676.00000	5,032,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,217.00000	5,745,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,080.00000	5,458,000	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			214.62354	214.86837			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,868.00000	2,624,000		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		2,818.00000	2,574,000		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		2,918.00000	2,674,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.08570	241.85119			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		3,351.00000	3,586,000		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		3,301.00000	3,536,000		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		3,401.00000	3,636,000		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			6.36600	6.28500		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,851.00000	4,615,000	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		4,988.00000	4,753,000	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		4,713.00000	4,478,000	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			6.42100	6.33100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,007.00000	4,766,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,133.00000	4,892,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,881.00000	4,640,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	3,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.45400	6.35600		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,461.00000	3,240,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		94.00000	114,000	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		3,569.00000	3,347,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		83.00000	103,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,352.00000	3,133,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		103.00000	125,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.47100	6.36100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,746.00000	2,542,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		231.00000	273,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,838.00000	2,631,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		214.00000	254,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,654.00000	2,453,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		248.00000	293,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.09628	176.19179			0.00	0	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,692.00000	174,596,000		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		175,642.00000	174,546,000		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		175,742.00000	174,646,000		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			174.94462	176.05595			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		944.00000	2,055,000		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		994.00000	2,105,000		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		894.00000	2,005,000		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			7.57100	7.47600		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,753.00000	4,301,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2.00000	2,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,977.00000	4,525,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1.00000	1,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,528.00000	4,077,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3.00000	4,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.67200	7.57100		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,464.00000	5,053,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		231.00000	282,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,657.00000	5,242,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		209.00000	256,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,273.00000	4,866,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		255.00000	310,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.76200	7.65600		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,317.00000	4,945,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		644.00000	737,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,485.00000	5,108,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		605.00000	693,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,151.00000	4,784,000	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		686.00000	784,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.84700	7.73400		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,590.00000	4,264,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,427.00000	1,576,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,731.00000	4,400,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,366.00000	1,509,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,450.00000	4,129,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,490.00000	1,643,000	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			7.83100	7.74100		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,313.00000	4,826,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2.00000	3,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,566.00000	5,079,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1.00000	3,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,059.00000	4,573,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3.00000	5,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.92700	7.83200		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,157.00000	5,709,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		234.00000	284,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,378.00000	5,925,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		211.00000	257,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,938.00000	5,494,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		259.00000	314,000	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			8.01600	7.91700		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,115.00000	4,738,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		983.00000	1,108,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,303.00000	4,920,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		930.00000	1,049,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,934.00000	4,563,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,044.00000	1,175,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.10200	7.99700		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,430.00000	4,102,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,993.00000	2,180,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,583.00000	4,250,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,908.00000	2,090,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,278.00000	3,957,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,080.00000	2,274,000	8.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.05000	5.97800		2.25	210,554,780.00	2,000	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,572.00000	3,424,000	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		3,670.00000	3,522,000	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		3,473.00000	3,325,000	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			6.08100	5.99900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,591.00000	3,442,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	3,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,679.00000	3,529,000	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		3,504.00000	3,355,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	4,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.08300	5.98800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,486.00000	2,349,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		91.00000	106,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,556.00000	2,418,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		83.00000	98,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,416.00000	2,280,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		99.00000	116,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.04400	5.93100		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,995.00000	1,868,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		197.00000	226,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,050.00000	1,921,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		185.00000	212,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,939.00000	1,813,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		209.00000	238,000	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			8.09100	8.00600		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		4,184.00000	3,708,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		21.00000	32,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,450.00000	3,971,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		15.00000	24,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,920.00000	3,448,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		29.00000	45,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,186.00000	1,488,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		574.00000	388,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,322.00000	1,004,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		498.00000	667,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,160.00000	1,759,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		206.00000	293,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,193.00000	4,670,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		19.00000	9,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,789.00000	2,161,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		301.00000	186,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,017.00000	1,292,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		694.00000	481,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,395.00000	1,978,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		161.00000	232,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.18600	8.09700		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,369.00000	4,954,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		481.00000	563,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,588.00000	5,167,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		439.00000	514,000	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		5,153.00000	4,745,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		528.00000	616,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.27700	8.18500		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,582.00000	4,243,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,571.00000	1,731,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,759.00000	4,414,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,487.00000	1,641,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,401.00000	4,070,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,651.00000	1,819,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.36600	8.26900		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,698.00000	4,374,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,199.00000	2,386,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,861.00000	4,531,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,108.00000	2,288,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,538.00000	4,220,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,295.00000	2,488,000	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			8.13900	8.04400		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,244.00000	3,681,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		28.00000	47,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,526.00000	3,957,000	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		21.00000	34,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,965.00000	3,407,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		40.00000	64,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,214.00000	1,572,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		633.00000	409,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		500.00000	701,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,453.00000	1,072,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,362.00000	1,881,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		205.00000	306,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,090.00000	4,515,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		11.00000	18,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.22600	8.12800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,610.00000	5,127,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		557.00000	660,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,842.00000	5,352,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		510.00000	607,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,381.00000	4,906,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		608.00000	719,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.30800	8.20500		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,741.00000	5,296,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,225.00000	1,382,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,947.00000	5,494,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,157.00000	1,305,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,537.00000	5,099,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,297.00000	1,460,000	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			8.38600	8.27900		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,014.00000	4,628,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,366.00000	2,591,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,191.00000	4,798,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,268.00000	2,485,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,839.00000	4,460,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,468.00000	2,699,000	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			8.85100	8.76100		16.50	0.00	0	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,199.00000	851,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,287.00000	1,650,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,402.00000	1,017,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,092.00000	1,419,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,015.00000	703,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,503.00000	1,903,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92200	8.83000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,670.00000	3,247,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,353.00000	2,647,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,890.00000	3,453,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,192.00000	2,473,000	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		3,457.00000	3,049,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,523.00000	2,833,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.98900	8.89400		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,370.00000	3,961,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,554.00000	3,877,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,573.00000	4,154,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,377.00000	3,690,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,171.00000	3,774,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,738.00000	4,073,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.05300	8.95500		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,022.00000	5,572,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,812.00000	4,108,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,232.00000	5,773,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,658.00000	3,945,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,815.00000	5,374,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,972.00000	4,277,000	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			131.20223	131.19546			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		195.00000	202,000		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		145.00000	152,000		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		245.00000	252,000		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			113.26832	113.26627			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,016.00000	112,018,000		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		111,966.00000	111,968,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,066.00000	112,068,000		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			113.55535	113.55343			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,053.00000	3,055,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,003.00000	3,005,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,103.00000	3,105,000		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			110.00894	109.71084			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,211.00000	107,509,000		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		107,161.00000	107,459,000		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		107,261.00000	107,559,000		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			110.11870	109.81639			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,316.00000	1,619,000		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		1,266.00000	1,569,000		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		1,366.00000	1,669,000		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			8.87300	8.81400			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		516.00000	988,000		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		113.00000	584,000		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		923.00000	1,395,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95600	8.89400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		832.00000	344,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,219.00000	732,000		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		441.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	47,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02800	8.96500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,178.00000	1,689,000		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		2,551.00000	2,062,000		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		1,802.00000	1,313,000		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			9.09800	9.03300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,644.00000	1,146,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,016.00000	1,518,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,270.00000	772,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,080.36000	15,848.75000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.25400	1.23720		23.79	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,422.00000	1,583,000	22.25	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		50.00000	43,000	22.25	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,013.00000	1,141,000	21.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		141.00000	101,000	21.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,894.00000	2,057,000	23.12	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		22.00000	17,000	23.12	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.27060	1.25340		23.02	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,024.00000	1,117,000	21.87	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		490.00000	411,000	21.87	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		794.00000	868,000	23.02	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		760.00000	662,000	23.02	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,323.00000	1,440,000	21.16	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		289.00000	234,000	21.16	0.00	0	0.00

Total for Derivatives : **313,734,254.40** **15,772** **1,294,328.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000		20,200,000,000,000.00	202,000,000	101,000,000.00	
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	285,500,000.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	2,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
ABL12E	On	08/03/2015			100.00000	100.00000		800,000,000,000.00		8,000,000	3,000,000.00

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			17,200,000,000.00	172,000	172,000.00
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			0.00	0	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			400,000,000.00	4,000	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,532,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			1,310,400,000,000.00	13,104,000	6,604,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	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
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
BAYA10	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
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311F	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	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			400,000,000.00	4,000	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
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,135,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	44,000,000.00
CLN201	On	20/03/2012			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			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
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,800,000.00
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
COJ11	On	29/03/2012	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
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			36,500,800,000,000.00	365,008,000	320,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			12,089,800,000,000.00	120,898,000	201,068,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		246,760,000,000.00		40,000,000	40,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			56,200,000,000.00	562,000	85,399,000.00
ES18	On	20/04/2018			9.25000	9.25000			749,139,000,000.00	80,988,000	299,696,000.00
ES23	On	25/01/2023			10.00000	10.00000			1,138,640,000,000.00	113,864,000	420,692,000.00
ES26	On	02/04/2026			7.85000	7.85000			409,942,700,000.00	52,222,000	252,520,000.00
ES33	On	15/09/2033			7.50000	7.50000			27,930,000,000.00	3,724,000	269,874,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			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
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	605,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	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
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
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		83,700,000,000.00		837,000	30,729,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		200,000,000.00		2,000	16,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000,000.00	1,000,000	500,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	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
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	29,400,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	16,000,000.00
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			20,400,000,000,000.00	204,000,000	204,000,000.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1,700,000,000,000.00		17,000,000	17,000,000.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000		1,200,000,000,000.00	12,000,000	6,000,000.00	
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP101	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	3,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
MTN04	On	13/07/2017			100.00000	100.00000			300,000,000.00	3,000	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,400,000,000,000.00		14,000,000	15,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	25,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	10,700,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		11,400,000,000.00		114,000	114,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	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		2,000,000,000,000.00		20,000,000	16,800,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PBET01	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
PC2A4F	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
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.74000	6.64500		107,432,253,010,360.00	15,939,503,414	12,989,556,514.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42000	8.33500		26,231,002,314,800.00	3,115,320,940	10,185,366,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.25000	0.17000		838,005,703,500.00	3,352,022,814	2,765,588,900.00	
R197	On	07/12/2023	Spot Bond			2.46000	2.47000		71,586,000,000.00	29,100,000	238,849,500.00	
R201	On	21/12/2014	Spot Bond			6.35500	6.27500		14,046,251,869,000.00	2,210,267,800	2,564,936,900.00	
R202	On	07/12/2033	Spot Bond			2.67000	2.63000		6,519,177,924,240.00	2,441,639,672	1,761,017,309.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.55000	7.45500			31,429,744,000,000.00	4,162,880,000	7,156,352,800.00
R204	On	21/12/2018	Spot Bond			7.81000	7.72000			28,763,082,601,660.00	3,682,853,086	4,414,186,286.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.04500	5.97500			47,650,679,700,000.00	7,882,660,000	5,618,979,000.00
R207	On	15/01/2020	Spot Bond			8.07000	7.98500			27,431,686,032,000.00	3,399,217,600	7,923,921,000.00
R208	On	31/03/2021	Spot Bond			8.12000	8.02500			32,700,790,920,000.00	4,027,191,000	7,888,205,700.00
R209	On	31/03/2036	Spot Bond			8.83500	8.74500			11,577,666,720,000.00	1,310,432,000	10,062,849,700.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			15,900,000,000.00	6,000,000	460,440,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			33,120,000,000.00	24,000,000	1,508,800,000.00
R212	On	31/01/2022	Spot Bond			2.44000	2.47000			6,145,673,706,080.00	2,518,718,732	1,460,900,000.00
R213	On	28/02/2031	Spot Bond			8.85500	8.79500			14,569,432,570,000.00	1,645,334,000	2,223,187,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,040,034,000,000.00	929,236,000	3,140,630,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	1,936,000.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	4,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			43,200,000,000.00	432,000	144,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,003,000.00
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			0.00	0	1,008,008,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,053,200,000,000.00	50,532,000	430,346,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			12,600,000,000,000.00	126,000,000	152,500,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	177,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,680,000,000,000.00	26,800,000	47,210,000.00
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
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	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
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			67,200,000,000.00	672,000	51,337,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							503,285,298,771,640.00	58,359,343,058	89,716,203,289.00
Grand Total:							503,285,612,505,894.00	58,359,358,830	89,717,497,617.00