



Daily MTM Report

Daily summary for: 18/10/2011

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			8.11900	8.02760		24.14	88,789,384.00	10,936	306,264.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		717.00000	801,000	19.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		39.00000	32,000	19.40	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		676.00000	759,000	19.68	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		48.00000	40,000	19.68	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		759.00000	844,000	19.13	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		31.00000	25,000	19.13	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		5.00000	4,000	21.38	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,283.00000	1,373,000	21.38	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		291.00000	255,000	23.44	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		319.00000	374,000	23.44	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		11.00000	10,000	20.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,039.00000	1,129,000	20.36	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		24.00000	21,000	19.33	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		802.00000	890,000	19.33	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,878.00000	1,970,000	24.79	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	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	1,000	24.79	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		71.00000	59,000	20.23	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		599.00000	678,000	20.23	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,579.00000	1,671,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	2,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,629.00000	1,720,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,779.00000	1,870,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		1.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		300.00000	352,000	23.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		322.00000	283,000	23.79	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,078.00000	2,169,000	26.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		637.00000	718,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		59.00000	49,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,332.00000	1,423,000	21.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	21.59	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,233.00000	1,324,000	21.18	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	5,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		362.00000	421,000	22.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		234.00000	202,000	22.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		466.00000	536,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		138.00000	117,000	21.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,185.00000	1,275,000	20.97	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		7.00000	6,000	20.97	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		1,729.00000	1,820,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,679.00000	1,770,000	23.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,028.00000	2,119,000	25.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		411.00000	475,000	22.04	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		183.00000	156,000	22.04	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		529.00000	604,000	20.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		101.00000	85,000	20.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,431.00000	1,522,000	22.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	22.00	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,178.00000	2,269,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		385.00000	448,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		207.00000	179,000	22.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		21.00000	18,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		849.00000	937,000	19.53	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,480.00000	1,571,000	22.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	22.21	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		207.00000	246,000	25.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		529.00000	477,000	25.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		249.00000	294,000	24.80	329,280.00	1,120	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		421.00000	375,000	24.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,928.00000	2,020,000	25.13	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		0.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		896.00000	985,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		18.00000	16,000	19.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,136.00000	1,226,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		8.00000	7,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		943.00000	1,032,000	19.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		15.00000	13,000	19.95	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,381.00000	1,472,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	21.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,829.00000	1,920,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		220.00000	260,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		492.00000	441,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,530.00000	1,621,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		2.00000	2,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,087.00000	1,177,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		9.00000	8,000	20.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		496.00000	569,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		118.00000	100,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		195.00000	232,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		567.00000	513,000	26.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		234.00000	276,000	25.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		456.00000	407,000	25.13	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		437.00000	505,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		159.00000	136,000	21.69	206,720.00	1,520	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		991.00000	1,080,000	20.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		13.00000	11,000	20.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		281.00000	331,000	24.14	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		353.00000	312,000	24.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,978.00000	2,070,000	25.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		340.00000	397,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		262.00000	228,000	23.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		563.00000	640,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		85.00000	71,000	20.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		265.00000	312,000	24.47	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		387.00000	343,000	24.47	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		132.00000	156,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		854.00000	787,000	28.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		897.00000	829,000	28.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		125.00000	148,000	28.74	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		14.00000	18,000	38.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,936.00000	2,849,000	38.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,875.00000	3,785,000	38.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	4,000	38.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		769.00000	705,000	27.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		147.00000	174,000	27.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.21630	8.12270		24.12	5,159,836.40	628	41,728.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,149.00000	1,241,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		62.00000	61,000	20.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,106.00000	1,198,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		69.00000	68,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,192.00000	1,285,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		55.00000	55,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,180.00000	1,272,000	20.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		57.00000	56,000	20.56	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,052.00000	1,144,000	20.50	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		79.00000	78,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		969.00000	1,061,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		96.00000	95,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,358.00000	1,452,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		35.00000	36,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,010.00000	1,102,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		87.00000	86,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,404.00000	1,498,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		31.00000	32,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		760.00000	840,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		187.00000	174,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		556.00000	619,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		383.00000	353,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		858.00000	942,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		135.00000	126,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		429.00000	483,000	24.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		606.00000	567,000	24.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,450.00000	1,544,000	20.68	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		27.00000	28,000	20.68	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		413.00000	466,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		640.00000	600,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,313.00000	1,406,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		40.00000	40,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		536.00000	597,000	23.02	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		413.00000	381,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,094.00000	1,186,000	20.52	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		71.00000	70,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,497.00000	1,590,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		24.00000	24,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		825.00000	907,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		152.00000	141,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		462.00000	519,000	24.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		539.00000	503,000	24.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		599.00000	666,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		326.00000	300,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,136.00000	1,229,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		63.00000	63,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,544.00000	1,637,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		21.00000	21,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		622.00000	691,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		299.00000	275,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		516.00000	577,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		443.00000	411,000	23.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		577.00000	642,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		354.00000	326,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		479.00000	537,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		506.00000	471,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		893.00000	981,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		120.00000	115,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		929.00000	1,020,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		106.00000	104,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,268.00000	1,361,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		45.00000	45,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		672.00000	747,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		249.00000	231,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		498.00000	557,000	23.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		475.00000	441,000	23.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		792.00000	873,000	20.78	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		169.00000	157,000	20.78	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,736.00000	1,830,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		13.00000	14,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,980.00000	2,074,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	8,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		730.00000	808,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		207.00000	192,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		445.00000	501,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		572.00000	535,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,931.00000	2,025,000	21.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		8.00000	9,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,224.00000	1,317,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		51.00000	51,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		647.00000	719,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		274.00000	253,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		398.00000	449,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		675.00000	633,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,687.00000	1,781,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		14.00000	15,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		700.00000	777,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		227.00000	211,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,591.00000	1,685,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		18.00000	19,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,639.00000	1,733,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		16.00000	17,000	20.90	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,785.00000	1,878,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		12.00000	12,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,030.00000	2,123,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		7.00000	7,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		384.00000	434,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		711.00000	668,000	25.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		371.00000	419,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		748.00000	703,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		301.00000	341,000	26.79	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		978.00000	925,000	26.79	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	18/06/2012	Foreign Exchange Future			8.30760	8.21260		24.03	8,739,595.20	1,052	22,164.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,114.00000	1,205,000	20.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		151.00000	147,000	20.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,076.00000	1,168,000	20.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		163.00000	160,000	20.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,152.00000	1,244,000	20.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		139.00000	136,000	20.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.39770	8.30150		24.29	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,288.00000	1,383,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		187.00000	185,000	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,253.00000	1,347,000	20.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		202.00000	199,000	20.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,324.00000	1,420,000	20.29	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		173.00000	172,000	20.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		217.00000	214,000	20.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,218.00000	1,312,000	20.51	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,318.00000	1,275,000	26.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		519.00000	573,000	26.39	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		891.00000	969,000	22.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		490.00000	471,000	22.25	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		645.00000	709,000	24.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		944.00000	911,000	24.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,397.00000	1,352,000	26.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		498.00000	550,000	26.69	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.47840	8.38180		24.51	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		1,116.00000	1,199,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		434.00000	421,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,093.00000	1,175,000	21.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		461.00000	447,000	21.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,140.00000	1,224,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		408.00000	396,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		606.00000	587,000	22.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		988.00000	1,065,000	22.77	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,360.00000	1,324,000	26.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		642.00000	702,000	26.09	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.56000	8.46420		24.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,137.00000	1,216,000	22.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		623.00000	606,000	22.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,118.00000	1,196,000	22.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		654.00000	636,000	22.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,157.00000	1,237,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		593.00000	577,000	22.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,398.00000	1,367,000	25.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		762.00000	827,000	25.75	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,079.00000	1,157,000	23.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		715.00000	697,000	23.05	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.27670	9.18510		25.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,832.00000	1,927,000	24.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,147.00000	1,150,000	24.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,814.00000	1,909,000	24.24	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	12/12/2014	Foreign Exchange Future	8.55	Put		1,179.00000	1,182,000	24.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,849.00000	1,945,000	24.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,114.00000	1,118,000	24.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		830.00000	833,000	22.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,015.00000	2,110,000	22.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.37390	10.28230		26.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,530.00000	2,638,000	25.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,448.00000	1,464,000	25.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,514.00000	2,622,000	25.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,482.00000	1,498,000	25.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,546.00000	2,655,000	25.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,414.00000	1,431,000	25.28	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.11900	8.02760		24.14	0.00	0	441.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			103,884.00000	112,879,000	20.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,124.00000	979,000	20.36	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			99,078.00000	108,049,000	20.15	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,318.00000	1,149,000	20.15	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			108,717.00000	117,732,000	20.56	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			957.00000	832,000	20.56	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.21630	8.12270		24.12	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			76,026.00000	83,986,000	20.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			18,756.00000	17,356,000	20.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			72,973.00000	80,802,000	21.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			20,703.00000	19,172,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		79,188.00000	87,275,000	20.78		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		16,918.00000	15,645,000	20.78		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.69550	12.65890		20.99	6,627,051.00		522	18,080.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,074.00000	1,105,000	18.41		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		65.00000	60,000	18.41		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,033.00000	1,063,000	18.47		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		74.00000	68,000	18.47		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,116.00000	1,148,000	18.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		57.00000	53,000	18.35		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		672.00000	693,000	19.39		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		213.00000	198,000	19.39		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,388.00000	1,424,000	19.08		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		29.00000	29,000	19.08		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		875.00000	902,000	18.72		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		116.00000	107,000	18.72		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		992.00000	1,021,000	18.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		83.00000	76,000	18.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,171.00000	2,207,000	23.91		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		12.00000	12,000	23.91		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,974.00000	2,010,000	22.70		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		15.00000	15,000	22.70		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.83620	12.79710		21.23	0.00		0	7,002.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,489.00000	1,523,000	18.77		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		142.00000	137,000	18.77		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,446.00000	1,481,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		149.00000	145,000	18.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,531.00000	1,566,000	18.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		134.00000	130,000	18.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,408.00000	1,439,000	18.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		161.00000	153,000	18.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,162.00000	1,188,000	19.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		265.00000	252,000	19.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,884.00000	1,921,000	19.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		87.00000	85,000	19.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,229.00000	1,256,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		232.00000	220,000	18.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		926.00000	945,000	19.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		429.00000	409,000	19.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,574.00000	1,610,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		127.00000	124,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,975.00000	2,012,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		78.00000	76,000	20.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,299.00000	1,327,000	18.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		202.00000	191,000	18.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,794.00000	1,830,000	19.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		97.00000	94,000	19.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.96810	12.92710		21.62	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,441.00000	1,468,000	19.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		364.00000	350,000	19.44	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		1,410.00000	1,436,000	19.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		383.00000	368,000	19.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,473.00000	1,500,000	19.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		346.00000	332,000	19.36	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10590	0.10470		24.42	1,059.00	10	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,472.00000	2,592,000	27.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	27.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,487.00000	1,605,000	22.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		17.00000	15,000	22.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,470.00000	3,590,000	31.00	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	31.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10730	0.10610		27.02	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,683.00000	1,802,000	21.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		73.00000	72,000	21.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		965.00000	1,065,000	23.72	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		355.00000	335,000	23.72	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,618.00000	2,738,000	21.56	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		8.00000	8,000	21.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.10210	11.04070		20.46	1,154,618.40	104	28,669.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,261.00000	1,318,000	18.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		20.00000	16,000	18.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,213.00000	1,270,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		22.00000	18,000	18.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,309.00000	1,367,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		18.00000	15,000	18.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,072.00000	1,125,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		31.00000	23,000	17.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,504.00000	1,563,000	19.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		13.00000	11,000	19.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,750.00000	1,810,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		9.00000	8,000	21.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,651.00000	1,711,000	20.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		10.00000	9,000	20.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		180.00000	189,000	23.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		889.00000	837,000	23.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,117.00000	1,173,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		26.00000	21,000	17.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		209.00000	220,000	22.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		768.00000	718,000	22.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,553.00000	1,612,000	20.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		12.00000	10,000	20.15	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		395.00000	418,000	20.06	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		354.00000	316,000	20.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		859.00000	905,000	17.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		68.00000	53,000	17.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		199.00000	209,000	22.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		808.00000	757,000	22.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		781.00000	824,000	17.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		90.00000	72,000	17.86	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	10.05	Call		1,028.00000	1,079,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		37.00000	27,000	17.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,455.00000	1,514,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		14.00000	12,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		319.00000	336,000	20.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		478.00000	434,000	20.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		942.00000	991,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		51.00000	39,000	17.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		984.00000	1,035,000	17.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		43.00000	33,000	17.30	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		78.00000	62,000	17.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		819.00000	864,000	17.75	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		418.00000	441,000	19.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		327.00000	289,000	19.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,014.00000	961,000	24.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		155.00000	163,000	24.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.23350	11.16860		20.86	337,005.00	30	9,791.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,207.00000	1,263,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		138.00000	130,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,169.00000	1,222,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		150.00000	139,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,246.00000	1,304,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		127.00000	121,000	18.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,143.00000	2,205,000	19.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		24.00000	22,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,096.00000	1,147,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		177.00000	164,000	18.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,457.00000	1,516,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		88.00000	83,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,191.00000	2,253,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		22.00000	20,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,371.00000	1,430,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		102.00000	97,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		863.00000	910,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		294.00000	277,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		782.00000	822,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		363.00000	339,000	19.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,061.00000	1,111,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		192.00000	178,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		622.00000	657,000	20.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		553.00000	524,000	20.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		481.00000	510,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		812.00000	777,000	21.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		709.00000	746,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		440.00000	413,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		412.00000	437,000	22.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		993.00000	954,000	22.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		686.00000	723,000	19.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		467.00000	440,000	19.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,678.00000	1,738,000	18.92	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	19/03/2012	Foreign Exchange Future	9.55	Put		59.00000	55,000	18.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		547.00000	578,000	21.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		678.00000	645,000	21.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.35880	11.29170		20.90	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,191.00000	1,249,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		299.00000	290,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,160.00000	1,217,000	18.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		318.00000	308,000	18.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,223.00000	1,281,000	18.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		281.00000	272,000	18.60	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.48360	11.41360		21.18	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,194.00000	1,240,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		506.00000	482,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,164.00000	1,210,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		526.00000	502,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,224.00000	1,271,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		486.00000	463,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			400.49400	401.97800			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			406.23700	407.74300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			366.38000	368.07900			3,663,800.00	1	1,692.00
ALBI	On	02/02/2012	Index Future			371.63500	373.35800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.05340	7.96300		23.82	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,263.00000	1,353,000	31.81	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	0,000	31.81	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,213.00000	1,303,000	31.47	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	31.47	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,313.00000	1,403,000	32.16	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	32.16	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	29.75	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		963.00000	1,053,000	29.75	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		1.00000	1,000	25.49	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		564.00000	654,000	25.49	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		792.00000	702,000	34.68	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		5.00000	5,000	34.68	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		549.00000	460,000	31.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		12.00000	13,000	31.08	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,038.00000	948,000	36.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		1.00000	1,000	36.89	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.04970	7.95810		26.11	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		220.00000	302,000	28.96	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		12.00000	2,000	28.96	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		178.00000	255,000	28.49	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		20.00000	5,000	28.49	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		265.00000	351,000	29.44	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		7.00000	1,000	29.44	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.21830	8.15910		19.00	9,196,277.70	1,119	10,342.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,513.00000	1,573,000	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		4.00000	5,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,464.00000	1,524,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		5.00000	6,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,563.00000	1,622,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		704.00000	762,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		45.00000	44,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		886.00000	940,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		27.00000	22,000	20.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.23630	8.17420		18.88	0.00	0	22,069.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,010.00000	1,060,000	18.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		86.00000	74,000	18.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		969.00000	1,018,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		95.00000	82,000	18.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,052.00000	1,102,000	19.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		78.00000	66,000	19.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		889.00000	936,000	18.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		115.00000	100,000	18.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,269.00000	1,323,000	19.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		45.00000	37,000	19.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		636.00000	675,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		212.00000	189,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		850.00000	896,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		126.00000	110,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,224.00000	1,278,000	19.15	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		50.00000	42,000	19.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,984.00000	2,045,000	22.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		10.00000	9,000	22.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		546.00000	578,000	18.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		272.00000	242,000	18.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.25550	8.19260		18.70	0.00	0	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		801.00000	837,000	18.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		258.00000	232,000	18.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		769.00000	804,000	18.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		276.00000	249,000	18.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		834.00000	871,000	18.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		241.00000	216,000	18.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.19960	9.14440		13.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,098.00000	2,153,000	13.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		254.00000	253,000	13.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,059.00000	2,109,000	13.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		265.00000	259,000	13.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,142.00000	2,196,000	13.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		248.00000	246,000	13.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.96010	7.88070		17.45	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		651.00000	727,000	15.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		20.00000	17,000	15.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		606.00000	682,000	15.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		25.00000	22,000	15.85	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		696.00000	773,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		15.00000	13,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		340.00000	402,000	16.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		109.00000	92,000	16.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,084.00000	1,164,000	18.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	4,000	18.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		372.00000	437,000	16.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		91.00000	77,000	16.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,035.00000	1,114,000	18.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	18.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		521.00000	594,000	15.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		40.00000	34,000	15.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		986.00000	1,065,000	17.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		5.00000	5,000	17.63	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		481.00000	552,000	16.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		50.00000	42,000	16.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.04560	7.96380		17.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		567.00000	639,000	16.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		153.00000	143,000	16.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		536.00000	605,000	16.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		172.00000	159,000	16.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		601.00000	675,000	16.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		137.00000	129,000	16.63	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08410	0.07650			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			0.10090	0.08930			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.17960	0.19630			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.43580	0.39460			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.12370	0.14370			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.20300	0.22200			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.00070	8.95100		23.54	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		727.00000	764,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		76.00000	63,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		689.00000	725,000	20.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		88.00000	74,000	20.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		766.00000	804,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		65.00000	53,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		583.00000	615,000	20.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		132.00000	114,000	20.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		847.00000	888,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		46.00000	37,000	19.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,074.00000	1,121,000	20.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		23.00000	20,000	20.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		552.00000	581,000	21.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		151.00000	130,000	21.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		372.00000	391,000	22.99	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		321.00000	290,000	22.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		215.00000	224,000	25.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		664.00000	623,000	25.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		282.00000	294,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		481.00000	443,000	24.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		617.00000	650,000	20.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		116.00000	99,000	20.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		980.00000	1,026,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		29.00000	25,000	20.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,218.00000	1,266,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		17.00000	15,000	21.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		417.00000	438,000	22.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		266.00000	237,000	22.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,315.00000	1,363,000	22.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		14.00000	12,000	22.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		467.00000	491,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		216.00000	190,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		352.00000	369,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		351.00000	318,000	23.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		522.00000	549,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		171.00000	148,000	21.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		204.00000	212,000	26.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		703.00000	661,000	26.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		267.00000	278,000	24.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		516.00000	477,000	24.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.13320	9.07830		23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		763.00000	794,000	21.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		285.00000	261,000	21.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		735.00000	765,000	21.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		307.00000	282,000	21.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		792.00000	824,000	20.91	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		264.00000	241,000	20.91	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				367.76300	369.30100			7,355,260.00	2	164.00
GOVI On	03/11/2011	GOVI		357.00	Call		123,010.00000	107,630,000		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		122,910.00000	107,530,000		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		123,110.00000	107,730,000		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				373.03700	374.59800			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		55,980.00000	40,370,000		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		55,880.00000	40,270,000		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		56,080.00000	40,470,000		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			159.82100	159.93100			3,196,420.00	2	88.00
IGOV	On	02/02/2012	Index Future			162.11300	162.22500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.17500	461.07200			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			5.57000	5.56700			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.49000	5.46400			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.47000	5.44800			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.43000	5.40900			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.39000	5.36400			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				5.35000	5.33000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.34000	5.31500			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.49000	5.43600			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.66000	5.60200			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.90000	5.84100			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.18000	6.12700			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.48000	6.42000			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			358.64300	361.19600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			363.78700	366.37600			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.80500	6.73500		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,597.00000	5,331,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,777.00000	5,511,000	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		5,418.00000	5,152,000	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		874.00000	1,073,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		167.00000	100,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		107.00000	153,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,110.00000	890,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,434.00000	1,194,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		55.00000	81,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,053.00000	2,788,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		1.00000	2,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.89400	6.81800		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,831.00000	5,569,000	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		40.00000	47,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,992.00000	5,730,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		34.00000	42,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,669.00000	5,408,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		45.00000	53,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		756.00000	654,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,713.00000	1,880,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,185.00000	3,413,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		235.00000	193,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,644.00000	1,478,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		824.00000	927,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.96500	6.88200		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,654.00000	4,413,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		240.00000	272,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,794.00000	4,551,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		222.00000	253,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,515.00000	4,277,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		258.00000	294,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.02700	6.93500		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,892.00000	3,678,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		690.00000	757,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,006.00000	3,790,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		656.00000	721,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,778.00000	3,568,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		724.00000	795,000	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			8.51600	8.42100		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,395.00000	4,537,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		63.00000	104,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,821.00000	4,952,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		45.00000	76,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,973.00000	4,129,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		87.00000	143,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		285.00000	437,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,359.00000	2,611,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,396.00000	4,157,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		280.00000	141,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,643.00000	2,179,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		964.00000	600,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,975.00000	1,397,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		756.00000	1,077,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,249.00000	5,371,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		32.00000	53,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		6,172.00000	7,049,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		35.00000	13,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		151.00000	69,000	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		4,262.00000	5,080,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		483.00000	267,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,616.00000	3,299,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.60000	8.50200		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,123.00000	5,474,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,601.00000	1,862,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,437.00000	5,772,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,475.00000	1,720,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,816.00000	5,184,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,736.00000	2,015,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,267.00000	8,995,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		923.00000	741,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,232.00000	19,125,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		62.00000	44,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,344.00000	6,989,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,514.00000	1,248,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,372.00000	33,461,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,146.00000	105,235,000	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			8.67900	8.57700		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,866.00000	6,269,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,078.00000	3,411,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,142.00000	6,532,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,918.00000	3,238,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		6,594.00000	6,010,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,244.00000	3,590,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.75400	8.64900		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,031.00000	5,517,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,126.00000	5,553,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,268.00000	5,742,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,919.00000	5,334,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,799.00000	5,297,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,341.00000	5,779,000	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			214.82564	214.76862			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,769.00000	2,826,000		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		2,719.00000	2,776,000		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		2,819.00000	2,876,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.23038	241.66321			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		3,163.00000	2,730,000		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		3,113.00000	2,680,000		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		3,213.00000	2,780,000		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			6.39500	6.32900		2.50	4,395,857.20	40	3,124.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,723.00000	4,531,000	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		4,860.00000	4,668,000	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		4,585.00000	4,394,000	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			6.45300	6.38000		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,875.00000	4,680,000	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		5,001.00000	4,806,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,749.00000	4,554,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.49000	6.41000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,334.00000	3,155,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		100.00000	117,000	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		3,442.00000	3,261,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		89.00000	105,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,226.00000	3,049,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		110.00000	130,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.51300	6.42300		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,625.00000	2,460,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		249.00000	285,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,716.00000	2,549,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		231.00000	265,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,535.00000	2,372,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		268.00000	306,000	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			175.12397	175.11492			44,481,488.38	254	33,766.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,615.00000	174,624,000		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		174,565.00000	174,574,000		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		174,665.00000	174,674,000		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			174.97229	174.96324			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		2,037.00000	2,028,000		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		2,087.00000	2,078,000		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		1,987.00000	1,978,000		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			7.61400	7.55900		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,357.00000	4,096,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1.00000	1,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,581.00000	4,320,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,131.00000	3,871,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1.00000	2,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.71700	7.65900		7.00	0.00	0	150.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,089.00000	4,854,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		258.00000	287,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,279.00000	5,042,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		234.00000	261,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,901.00000	4,668,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		285.00000	317,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.81000	7.74900		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,973.00000	4,761,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		708.00000	762,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,137.00000	4,922,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		665.00000	716,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,811.00000	4,601,000	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		754.00000	810,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.89800	7.83400		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,283.00000	4,101,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,540.00000	1,626,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,420.00000	4,236,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,475.00000	1,558,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,148.00000	3,969,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,608.00000	1,696,000	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			7.87800	7.81400		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,916.00000	4,570,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1.00000	1,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,169.00000	4,824,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	1,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,662.00000	4,316,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2.00000	2,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.97700	7.90900		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,775.00000	5,457,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		256.00000	294,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,993.00000	5,672,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		230.00000	265,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,559.00000	5,245,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		285.00000	326,000	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			8.06800	7.99700		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,787.00000	4,521,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,061.00000	1,154,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,971.00000	4,701,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,004.00000	1,093,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,611.00000	4,350,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,127.00000	1,225,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.15800	8.08300		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,139.00000	3,911,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,124.00000	2,262,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,288.00000	4,055,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,035.00000	2,168,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,993.00000	3,768,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,217.00000	2,358,000	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			6.07500	6.02400		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,477.00000	3,372,000	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		3,576.00000	3,471,000	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		3,379.00000	3,274,000	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			6.11000	6.05100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,496.00000	3,388,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,583.00000	3,475,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,409.00000	3,301,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	3,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.11600	6.04800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,395.00000	2,297,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		96.00000	107,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,465.00000	2,366,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		88.00000	99,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,326.00000	2,229,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		105.00000	117,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.08600	6.00600		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,906.00000	1,817,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		212.00000	233,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,960.00000	1,870,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		199.00000	219,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,851.00000	1,763,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		224.00000	246,000	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			8.11800	8.05800		8.75	0.00	0	8,999.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		3,878.00000	3,540,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		13.00000	18,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,145.00000	3,805,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		9.00000	12,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,612.00000	3,276,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		20.00000	27,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,285.00000	1,513,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		374.00000	259,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,035.00000	815,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		509.00000	633,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,847.00000	1,559,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		192.00000	247,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,477.00000	4,817,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		5.00000	2,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,952.00000	2,233,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		166.00000	104,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,094.00000	1,302,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		472.00000	337,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,080.00000	1,780,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		145.00000	188,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.21500	8.15200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,084.00000	4,792,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		503.00000	562,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,300.00000	5,004,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		458.00000	512,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		4,870.00000	4,583,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		552.00000	615,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.30700	8.24200		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,342.00000	4,105,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,640.00000	1,754,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,516.00000	4,274,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,554.00000	1,663,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,166.00000	3,934,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,726.00000	1,845,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.39700	8.32900		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,472.00000	4,248,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,290.00000	2,423,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,631.00000	4,403,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,194.00000	2,323,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,316.00000	4,095,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,390.00000	2,525,000	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			8.17200	8.11200		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,821.00000	3,462,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		22.00000	30,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,103.00000	3,742,000	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		15.00000	20,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,540.00000	3,185,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		32.00000	43,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,381.00000	1,628,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		383.00000	264,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		548.00000	680,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,084.00000	850,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,947.00000	1,641,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		207.00000	267,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,669.00000	4,305,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		7.00000	9,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.26000	8.19800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,234.00000	4,930,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		600.00000	666,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,461.00000	5,153,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		549.00000	610,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,008.00000	4,710,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		654.00000	726,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.34300	8.27900		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,392.00000	5,119,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,309.00000	1,408,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,594.00000	5,316,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,237.00000	1,331,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,194.00000	4,925,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,386.00000	1,490,000	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			8.42300	8.35600		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,709.00000	4,472,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,501.00000	2,644,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,882.00000	4,640,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,399.00000	2,537,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,540.00000	4,306,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,608.00000	2,755,000	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			8.94900	8.83900		16.50	0.00	0	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		772.00000	448,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,477.00000	2,010,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		940.00000	567,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,248.00000	1,731,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		624.00000	348,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,730.00000	2,310,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02300	8.91000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,246.00000	2,770,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,553.00000	2,945,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,454.00000	2,959,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,381.00000	2,754,000	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		3,045.00000	2,587,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,736.00000	3,146,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09300	8.97700		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,971.00000	3,508,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,795.00000	4,212,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,166.00000	3,689,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,610.00000	4,013,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,783.00000	3,333,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,990.00000	4,420,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16000	9.04000		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,597.00000	5,077,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,035.00000	4,414,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,799.00000	5,269,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,873.00000	4,242,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,397.00000	4,889,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,202.00000	4,593,000	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			131.22306	131.39052			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		391.00000	223,000		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		341.00000	173,000		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		441.00000	273,000		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			113.27440	113.27241			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,022.00000	112,024,000		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		111,972.00000	111,974,000		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		112,072.00000	112,074,000		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			113.56121	113.55924			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,059.00000	3,061,000		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		3,009.00000	3,011,000		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		3,109.00000	3,111,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.63423	109.82397			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,324.00000	107,134,000		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		107,274.00000	107,084,000		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		107,374.00000	107,184,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.73821	109.93071			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,431.00000	1,238,000		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		1,381.00000	1,188,000		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		1,481.00000	1,288,000		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			8.96100	8.85600			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		852.00000	1,684,000		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		449.00000	1,280,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,259.00000	2,091,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04600	8.93800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		485.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	357,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		873.00000	31,000		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		94.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	748,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12200	9.01100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,820.00000	967,000		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		2,193.00000	1,340,000		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		1,445.00000	591,000		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			9.19400	9.08000			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,284.00000	419,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,655.00000	791,000		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		909.00000	45,000		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			16,301.41000	16,172.89000			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			1.27230	1.26010		23.64	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,634.00000	1,754,000	23.04	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		33.00000	31,000	23.04	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,177.00000	1,291,000	21.56	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		76.00000	68,000	21.56	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		2,114.00000	2,236,000	24.52	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		13.00000	13,000	24.52	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.28920	1.27670		24.36	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,147.00000	1,255,000	22.51	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		380.00000	363,000	22.51	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		880.00000	975,000	23.29	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		613.00000	583,000	23.29	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,476.00000	1,593,000	21.74	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		209.00000	201,000	21.74	0.00	0	0.00

Total for Derivatives : **183,633,652.28** **17,340** **1,300,878.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000,000	6,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	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
ABCP1	On	31/03/2013			100.00000	100.00000			45,720,000,000,000.00	457,200,000	285,500,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			20,000,000,000,000.00	200,000	100,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			100,000,000,000,000.00	1,000,000	1,000,000.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			8,000,000,000.00	1,000,000	1,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	450,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADB035	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				0.00	0	2,500,000.00
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				0.00	0	17,500,000.00
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				0.00	0	6,500,000.00
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
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP50L	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012			100.00000	100.00000		50,000,000,000,000.00		500,000,000	500,000,000.00
BIDC16	On	17/04/2012			100.00000	100.00000		65,000,000,000,000.00		650,000,000	650,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On	20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On	26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On	26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On	02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			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
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,800,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,597,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	25,000,000.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	704,000,000.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			26,600,000,000,000.00	266,000,000	325,745,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,000,000,000,000.00	460,000,000	197,174,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,427,560,000,000.00	24,275,600	12,137,800.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			15,349,200,000,000.00	153,492,000	60,189,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,263,875,000,000.00	1,001,500,000	299,500,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			12,645,204,000,000.00	1,264,520,400	383,672,600.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			5,218,680,000,000.00	664,800,000	202,352,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			5,481,000,000,000.00	730,800,000	269,855,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00

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
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
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	14.00
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		26,021,000,000,000.00	260,210,000	260,210,000.00	
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		270,000,000,000.00	2,700,000	4,500,000.00	

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		4,400,000,000,000.00		44,000,000	46,815,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	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		2,400,000,000,000.00		24,000,000	27,496,000.00
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			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,780,000,000,000.00	17,800,000	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		37,400,000,000,000.00		374,000,000	362,000,000.00
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
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			0.00	0	400,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			11,200,000,000,000.00	112,000,000	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			480,000,000,000.00	4,800,000	1,600,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000		8,500,000,000,000.00		85,000,000	85,000,000.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			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
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00	9,400,000	14,700,000.00	
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		27,960,000,000,000.00	279,600,000	74,800,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	10,100,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 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
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		7,500,000,000,000.00		75,000,000	15,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	17,589,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		6,600,000,000,000.00		66,000,000	13,160,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,360,000,000,000.00		33,600,000	28,840,000.00
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			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		9,200,000,000,000.00		92,000,000	27,100,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			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
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.79000	6.72000		185,814,089,362,930.00	27,365,845,267		12,137,959,414.00
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			8.50000	8.40500		133,034,925,679,500.00	15,651,167,727		9,450,867,340.00
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			0.18000	0.20000		459,720,000,000.00	2,554,000,000		2,873,641,323.00
R197	On	07/12/2023	Spot Bond			2.50000	2.48000		2,810,686,740,000.00	1,124,274,696		182,150,000.00
R201	On	21/12/2014	Spot Bond			6.38500	6.32000		39,485,478,500,000.00	6,184,100,000		2,624,200,000.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		2,229,289,800,000.00	834,940,000		2,301,263,000.00
R203	On	15/09/2017	Spot Bond			7.59500	7.54000		147,010,080,770,000.00	19,356,166,000		7,323,831,000.00
R204	On	21/12/2018	Spot Bond			7.86000	7.79500		61,016,283,960,000.00	7,762,886,000		4,034,172,486.00
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			6.07000	6.02000		130,635,511,070,000.00	21,521,501,000		6,578,531,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.10000	8.04000			157,441,891,860,000.00	19,437,270,600	7,761,667,000.00
R208	On	31/03/2021	Spot Bond			8.15500	8.09500			138,614,493,861,060.00	16,997,485,452	6,807,722,600.00
R209	On	31/03/2036	Spot Bond			8.93500	8.82500			170,147,596,700,000.00	19,042,820,000	9,476,374,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.64000			3,827,925,000,000.00	1,444,500,000	730,000,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			2,538,648,000,000.00	1,839,600,000	764,000,000.00
R212	On	31/01/2022	Spot Bond			2.48000	2.46000			2,895,152,000,000.00	1,167,400,000	1,534,700,000.00
R213	On	28/02/2031	Spot Bond			8.94500	8.84000			51,260,217,000,000.00	5,730,600,000	1,469,168,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			36,835,760,000,000.00	5,667,040,000	3,497,420,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	350,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,100,000,000,000.00		21,000,000	10,500,000.00
SBK13	On	24/11/2016	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
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			690,000,000,000.00	6,900,000	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBKI11	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
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			3,360,000,000,000.00	33,600,000	5,600,000.00
SMF1	On	27/06/2013	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			1,400,000,000,000.00	14,000,000	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	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
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			40,000,000.00	400,000	200,000.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		199,400,000,000,000.00		1,994,000,000	1,008,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		95,814,600,000,000.00		958,146,000	430,339,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		29,900,000,000,000.00		299,000,000	114,903,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		65,400,000,000,000.00		654,000,000	181,493,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	27,065,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,600,000,000,000.00		76,000,000	22,272,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000		8,400,000,000,000.00		84,000,000	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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,200,000,000,000.00	102,000,000	102,000,000	51,335,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		78,600,000,000,000.00	786,000,000	786,000,000	241,000,000.00
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		6,600,000,000,000.00	66,000,000	66,000,000	44,047,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	116,000,000	33,000,000.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							2,296,966,869,303,490.00	187,327,140,742	89,425,124,357.00
Grand Total:							2,296,967,052,937,140.00	17,327,158,082	89,426,425,235.00