



Daily MTM Report

Daily summary for: 21/10/2011

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			8.14820	8.24160		25.51	141,534,234.00	17,370	306,241.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		917.00000	829,000	20.23	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		25.00000	31,000	20.23	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		872.00000	787,000	20.53	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		30.00000	39,000	20.53	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		964.00000	875,000	20.42	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		22.00000	27,000	20.42	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		3.00000	5,000	22.52	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,495.00000	1,403,000	22.52	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		204.00000	248,000	24.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		446.00000	396,000	24.43	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		8.00000	11,000	21.57	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,250.00000	1,159,000	21.57	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		19.00000	23,000	20.61	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,011.00000	921,000	20.61	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,092.00000	1,999,000	26.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		0.00000	1,000	26.06	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		43.00000	58,000	21.14	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		785.00000	706,000	21.14	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,793.00000	1,700,000	23.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		1.00000	2,000	23.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,843.00000	1,750,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		1.00000	2,000	24.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,992.00000	1,899,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		421.00000	373,000	24.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		229.00000	275,000	24.79	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,292.00000	2,199,000	27.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	1,000	27.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		826.00000	746,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		34.00000	48,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,544.00000	1,452,000	22.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		2.00000	4,000	22.72	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,446.00000	1,354,000	22.33	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		4.00000	6,000	22.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		501.00000	445,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		159.00000	197,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		631.00000	562,000	22.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		89.00000	114,000	22.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,397.00000	1,305,000	22.14	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		5.00000	7,000	22.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,943.00000	1,849,000	24.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,893.00000	1,800,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		1.00000	2,000	24.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,242.00000	2,149,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		562.00000	500,000	23.00	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		120.00000	152,000	23.00	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		705.00000	631,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		63.00000	83,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,644.00000	1,551,000	23.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		2.00000	3,000	23.10	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,392.00000	2,299,000	28.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	28.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		531.00000	472,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		139.00000	174,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		16.00000	20,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,058.00000	968,000	20.80	933,152.00	964	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,693.00000	1,600,000	23.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		1.00000	2,000	23.29	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		297.00000	263,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		405.00000	465,000	26.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		353.00000	313,000	25.84	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		311.00000	365,000	25.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,142.00000	2,049,000	26.43	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	26.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,105.00000	1,015,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		13.00000	17,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,348.00000	1,256,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		6.00000	8,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,153.00000	1,063,000	21.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		11.00000	15,000	21.19	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,594.00000	1,501,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		2.00000	3,000	22.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,042.00000	1,949,000	25.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		0.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		315.00000	279,000	26.50	223,200.00	800	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		373.00000	431,000	26.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,743.00000	1,650,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		1.00000	2,000	23.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,299.00000	1,207,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		7.00000	9,000	21.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		667.00000	596,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		75.00000	98,000	22.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		280.00000	248,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		438.00000	500,000	27.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		334.00000	296,000	26.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		342.00000	398,000	26.17	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		596.00000	530,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		104.00000	132,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,202.00000	1,111,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		10.00000	13,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		397.00000	352,000	25.15	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		255.00000	304,000	25.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,192.00000	2,099,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		0.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		473.00000	420,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		181.00000	222,000	24.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		744.00000	668,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		52.00000	70,000	21.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		375.00000	332,000	25.51	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		283.00000	334,000	25.51	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		188.00000	168,000	29.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		696.00000	770,000	29.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		736.00000	812,000	29.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		178.00000	160,000	29.81	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		24.00000	21,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,732.00000	2,823,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,664.00000	3,757,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		6.00000	5,000	40.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		618.00000	690,000	28.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		210.00000	188,000	28.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.24760	8.34110		24.79	11,678,601.60	1,416	41,739.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,355.00000	1,271,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		50.00000	59,000	21.00	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		1,311.00000	1,228,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		56.00000	66,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,400.00000	1,315,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		45.00000	53,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,387.00000	1,303,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		46.00000	55,000	21.00	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,255.00000	1,174,000	20.99	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		64.00000	76,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,170.00000	1,091,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		79.00000	93,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,570.00000	1,482,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		29.00000	34,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,212.00000	1,132,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		71.00000	84,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,616.00000	1,528,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		25.00000	30,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		934.00000	867,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		143.00000	169,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		690.00000	642,000	23.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		299.00000	344,000	23.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,047.00000	972,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		106.00000	124,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		540.00000	503,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		499.00000	555,000	25.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,663.00000	1,574,000	21.02	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		22.00000	26,000	21.02	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		522.00000	485,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		531.00000	587,000	25.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,523.00000	1,436,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		32.00000	38,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		666.00000	620,000	23.41	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		325.00000	372,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,299.00000	1,216,000	21.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		58.00000	68,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,711.00000	1,621,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		20.00000	23,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,008.00000	934,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		117.00000	136,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		578.00000	539,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		437.00000	491,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		745.00000	690,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		254.00000	292,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,343.00000	1,259,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		52.00000	61,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,759.00000	1,668,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		18.00000	20,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		774.00000	717,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		233.00000	269,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		642.00000	598,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		351.00000	400,000	23.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		717.00000	666,000	22.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		276.00000	318,000	22.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		599.00000	558,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		408.00000	460,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,088.00000	1,011,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		97.00000	113,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,129.00000	1,051,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		88.00000	103,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,478.00000	1,391,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		37.00000	43,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		834.00000	774,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		193.00000	226,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		620.00000	578,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		379.00000	430,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		969.00000	900,000	21.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		128.00000	152,000	21.17	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,953.00000	1,861,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		12.00000	13,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,198.00000	2,105,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		7.00000	7,000	22.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		900.00000	835,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		159.00000	187,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		559.00000	521,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		468.00000	523,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,149.00000	2,056,000	22.32	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	8,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,432.00000	1,347,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		41.00000	49,000	21.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		804.00000	745,000	22.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		213.00000	247,000	22.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		504.00000	469,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		563.00000	621,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,904.00000	1,813,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		13.00000	15,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		866.00000	804,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		175.00000	206,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,807.00000	1,716,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		16.00000	18,000	21.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,856.00000	1,764,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		15.00000	16,000	21.35	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,002.00000	1,910,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		11.00000	12,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,247.00000	2,155,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		6.00000	7,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		486.00000	452,000	25.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		595.00000	654,000	25.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		470.00000	437,000	25.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		629.00000	689,000	25.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		383.00000	357,000	27.24	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		842.00000	909,000	27.24	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	18/06/2012	Foreign Exchange Future			8.34130	8.43470		24.66	1,276,218.90	153	22,046.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,318.00000	1,240,000	20.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		133.00000	149,000	20.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,279.00000	1,202,000	20.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		144.00000	161,000	20.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,357.00000	1,278,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		122.00000	137,000	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.43330	8.52600		24.73	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,487.00000	1,417,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		161.00000	184,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,450.00000	1,381,000	20.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		174.00000	198,000	20.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,525.00000	1,453,000	20.58	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		149.00000	170,000	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		187.00000	212,000	20.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,413.00000	1,345,000	20.82	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,191.00000	1,260,000	26.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		617.00000	593,000	26.69	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,041.00000	997,000	22.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		415.00000	464,000	22.52	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		765.00000	733,000	25.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		839.00000	900,000	25.18	1,800,000.00	2,000	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,267.00000	1,337,000	26.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		593.00000	570,000	26.98	1,140,000.00	2,000	4,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51500	8.60700		24.87	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	14/12/2012	Foreign Exchange Future	7.70	Call		1,280.00000	1,233,000	21.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		373.00000	418,000	21.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,251.00000	1,209,000	22.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		394.00000	444,000	22.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,310.00000	1,258,000	21.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		353.00000	393,000	21.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		524.00000	582,000	23.09	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,131.00000	1,097,000	23.09	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,242.00000	1,313,000	26.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		749.00000	728,000	26.44	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.59600	8.68820		25.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,291.00000	1,256,000	22.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		553.00000	610,000	22.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,269.00000	1,236,000	23.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		581.00000	640,000	23.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,313.00000	1,277,000	22.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		525.00000	581,000	22.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,295.00000	1,365,000	26.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		883.00000	861,000	26.25	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,228.00000	1,198,000	23.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		640.00000	702,000	23.58	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.31080	9.40280		26.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,025.00000	1,999,000	24.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,122.00000	1,188,000	24.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,006.00000	1,981,000	25.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,153.00000	1,220,000	25.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,044.00000	2,018,000	24.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,091.00000	1,157,000	24.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		806.00000	870,000	23.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,209.00000	2,181,000	23.58	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.40800	10.50000		27.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,740.00000	2,716,000	26.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,440.00000	1,508,000	26.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,723.00000	2,699,000	26.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,473.00000	1,541,000	26.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,758.00000	2,734,000	26.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,408.00000	1,476,000	26.05	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.14820	8.24160		25.51	0.00	0	426.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			125,000.00000	115,875,000	21.57	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			840.00000	1,055,000	21.57	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			120,155.00000	111,057,000	21.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			995.00000	1,237,000	21.38	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			129,867.00000	120,717,000	21.76	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			707.00000	897,000	21.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.24760	8.34110		24.79	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			93,356.00000	86,679,000	21.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			14,246.00000	16,919,000	21.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			89,950.00000	83,472,000	21.58	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			15,840.00000	18,712,000	21.58	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		96,864.00000	89,992,000	21.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future		7.50	Put		12,754.00000	15,232,000	21.17	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future				12.98310	12.92250		21.59	415,459.20	32	18,082.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Call		1,311.00000	1,365,000	18.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.65	Put		39.00000	32,000	18.77	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Call		1,266.00000	1,317,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.70	Put		44.00000	34,000	18.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Call		1,356.00000	1,413,000	19.07	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.60	Put		34.00000	30,000	19.07	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Call		851.00000	897,000	19.09	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		12.20	Put		129.00000	114,000	19.09	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Call		1,646.00000	1,704,000	20.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.30	Put		24.00000	21,000	20.87	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Call		1,092.00000	1,140,000	18.72	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.90	Put		70.00000	57,000	18.72	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Call		1,222.00000	1,272,000	18.53	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		11.75	Put		50.00000	39,000	18.53	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Call		2,432.00000	2,492,000	25.67	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.50	Put		10.00000	9,000	25.67	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Call		2,234.00000	2,294,000	24.47	0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future		10.70	Put		12.00000	11,000	24.47	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				13.12960	13.06740		21.94	5,711,376.00	435	7,282.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Call		1,737.00000	1,790,000	19.74	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Put		120.00000	110,000	19.74	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		1,694.00000	1,746,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		127.00000	116,000	19.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,781.00000	1,834,000	19.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		114.00000	104,000	19.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,650.00000	1,702,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		133.00000	122,000	19.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,369.00000	1,410,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		202.00000	180,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,141.00000	2,197,000	20.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		74.00000	67,000	20.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,443.00000	1,489,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		176.00000	159,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,102.00000	1,139,000	19.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		335.00000	309,000	19.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,825.00000	1,879,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		108.00000	99,000	19.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,233.00000	2,289,000	20.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		66.00000	59,000	20.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,522.00000	1,573,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		155.00000	143,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,050.00000	2,105,000	20.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		83.00000	75,000	20.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.26660	13.20350		21.87	132,666.00	10	2,852.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,641.00000	1,681,000	19.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		288.00000	264,000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,604.00000	1,644,000	19.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		301.00000	277,000	19.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,678.00000	1,718,000	19.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		275.00000	251,000	19.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10720		25.36	0.00	0	5,530.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,722.00000	2,712,000	28.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		2.00000	2,000	28.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,732.00000	1,722,000	23.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		12.00000	12,000	23.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,720.00000	3,710,000	32.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	32.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10860	0.10870		27.22	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,930.00000	1,923,000	22.33	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		60.00000	63,000	22.33	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,161.00000	1,159,000	23.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		291.00000	299,000	23.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,877.00000	2,867,000	22.06	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		7.00000	7,000	22.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.30660	11.28710		18.70	2,928,409.40	259	29,228.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,499.00000	1,518,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		12.00000	11,000	19.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,450.00000	1,469,000	19.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		13.00000	12,000	19.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,548.00000	1,567,000	19.84	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		11.00000	10,000	19.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,304.00000	1,326,000	19.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		17.00000	19,000	19.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,745.00000	1,765,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		8.00000	8,000	21.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,993.00000	2,013,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		6.00000	6,000	23.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,894.00000	1,913,000	22.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		7.00000	6,000	22.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		225.00000	252,000	23.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		688.00000	695,000	23.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,353.00000	1,373,000	19.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		16.00000	16,000	19.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		264.00000	292,000	23.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		577.00000	585,000	23.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,795.00000	1,814,000	21.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		8.00000	7,000	21.60	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		509.00000	541,000	20.56	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		222.00000	234,000	20.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		1,068.00000	1,094,000	18.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		31.00000	37,000	18.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		250.00000	278,000	23.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		613.00000	621,000	23.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		980.00000	1,005,000	18.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		43.00000	48,000	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,255.00000	1,279,000	19.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		18.00000	22,000	19.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,696.00000	1,715,000	20.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		9.00000	8,000	20.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		408.00000	441,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		321.00000	334,000	21.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,159.00000	1,185,000	18.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		22.00000	28,000	18.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,207.00000	1,232,000	19.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		20.00000	25,000	19.01	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		36.00000	41,000	18.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		1,023.00000	1,048,000	18.70	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		537.00000	569,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		200.00000	212,000	20.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		806.00000	810,000	24.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		193.00000	217,000	24.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.44210	11.42050		21.68	720,852.30	63	9,991.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,423.00000	1,454,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		103.00000	112,000	19.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,381.00000	1,412,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		111.00000	120,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,466.00000	1,496,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		96.00000	104,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,390.00000	2,414,000	20.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		20.00000	22,000	20.88	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		1,297.00000	1,329,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		127.00000	137,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,686.00000	1,714,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		66.00000	72,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,439.00000	2,463,000	21.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		19.00000	21,000	21.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,597.00000	1,625,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		77.00000	83,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1,039.00000	1,073,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		219.00000	231,000	19.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		939.00000	974,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		269.00000	282,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,258.00000	1,289,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		138.00000	147,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		746.00000	780,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		426.00000	438,000	20.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		579.00000	611,000	21.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		659.00000	669,000	21.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		848.00000	882,000	20.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		328.00000	340,000	20.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		495.00000	526,000	22.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		825.00000	834,000	22.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		821.00000	856,000	20.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		351.00000	364,000	20.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,914.00000	1,940,000	20.01	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		44.00000	48,000	20.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		657.00000	690,000	21.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		537.00000	548,000	21.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.57100	11.54780		21.59	127,281.00	11	14,110.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,385.00000	1,420,000	19.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		237.00000	249,000	19.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,351.00000	1,386,000	19.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		253.00000	265,000	19.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,423.00000	1,458,000	19.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		225.00000	237,000	19.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.69770	11.67210		21.85	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,369.00000	1,424,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		422.00000	452,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,337.00000	1,392,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		440.00000	470,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,402.00000	1,457,000	20.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		405.00000	435,000	20.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			403.43200	404.06500			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			409.21700	409.86000			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.70000	369.54200			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			373.98700	374.84200			0.00	0	15.00
ANY DA	On	24/10/2011	Can-Do Future			8.08390	8.17840		26.10	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,478.00000	1,384,000	22.96	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	22.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,428.00000	1,334,000	23.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	23.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,528.00000	1,434,000	22.65	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	22.65	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	24.86	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,178.00000	1,084,000	24.86	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		0.00000	0,000	27.38	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		778.00000	684,000	27.38	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		575.00000	667,000	35.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		3.00000	1,000	35.82	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		337.00000	421,000	32.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		15.00000	5,000	32.99	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		823.00000	916,000	36.71	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		1.00000	0,000	36.71	0.00	0	11,111.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.36180	8.35250		19.03	8,712,995.60	1,042	12,400.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,706.00000	1,715,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,655.00000	1,665,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,755.00000	1,764,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	25.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		880.00000	888,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		28.00000	26,000	20.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		1,069.00000	1,077,000	21.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		17.00000	15,000	21.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.37920	8.36990		18.90	13,540,787.20	1,616	22,685.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,177.00000	1,185,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		57.00000	56,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,133.00000	1,142,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		63.00000	63,000	19.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,221.00000	1,230,000	19.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		51.00000	51,000	19.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		1,048.00000	1,056,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		78.00000	77,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,448.00000	1,457,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		28.00000	28,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		772.00000	780,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		152.00000	151,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		1,007.00000	1,015,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		87.00000	86,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,402.00000	1,411,000	19.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		32.00000	32,000	19.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,177.00000	2,187,000	22.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		7.00000	8,000	22.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		667.00000	673,000	18.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		197.00000	194,000	18.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.39770	8.38940		18.72	83,977.00	10	6,159.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		935.00000	941,000	18.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		196.00000	193,000	18.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		900.00000	906,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		211.00000	208,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		971.00000	977,000	18.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		182.00000	179,000	18.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.30350	9.29820		13.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,240.00000	2,245,000	13.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		242.00000	242,000	13.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,196.00000	2,201,000	13.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		248.00000	248,000	13.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,283.00000	2,289,000	13.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		235.00000	236,000	13.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			8.06890	8.06490		18.58	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		827.00000	831,000	16.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		12.00000	12,000	16.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		780.00000	785,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		15.00000	16,000	16.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		875.00000	880,000	17.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		10.00000	11,000	17.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		482.00000	489,000	17.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		67.00000	70,000	17.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,268.00000	1,273,000	20.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		3.00000	4,000	20.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		521.00000	527,000	17.27	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	7.60	Put		56.00000	58,000	17.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,219.00000	1,223,000	19.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		4.00000	4,000	19.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		689.00000	695,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		24.00000	26,000	17.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		1,169.00000	1,174,000	19.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		4.00000	5,000	19.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		645.00000	651,000	17.07	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		30.00000	32,000	17.07	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.15300	8.14820		18.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		717.00000	726,000	17.10	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		119.00000	123,000	17.10	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		680.00000	689,000	17.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		132.00000	136,000	17.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		754.00000	763,000	17.07	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		106.00000	110,000	17.07	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.08530	0.09440			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.10530	0.11850			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.16750	0.14630			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.45170	0.48470			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11750	0.09370			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.19050	0.16870			0.00	0	12,346.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future			9.23860	9.19180		24.72	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		927.00000	975,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		35.00000	36,000	21.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		884.00000	929,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		42.00000	40,000	20.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		974.00000	1,022,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		32.00000	33,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		761.00000	805,000	21.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		69.00000	66,000	21.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,068.00000	1,115,000	21.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		26.00000	26,000	21.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,307.00000	1,354,000	23.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		15.00000	15,000	23.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		722.00000	766,000	21.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		80.00000	77,000	21.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		491.00000	527,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		199.00000	188,000	22.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		282.00000	308,000	25.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		490.00000	469,000	25.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		371.00000	402,000	24.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		329.00000	313,000	24.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		801.00000	846,000	21.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		59.00000	57,000	21.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,211.00000	1,258,000	22.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		19.00000	19,000	22.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,453.00000	1,500,000	24.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		11.00000	11,000	24.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		548.00000	586,000	22.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		156.00000	147,000	22.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,551.00000	1,598,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		9.00000	9,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		613.00000	654,000	21.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		121.00000	115,000	21.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		464.00000	499,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		222.00000	210,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		685.00000	727,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		93.00000	88,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		267.00000	292,000	25.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		525.00000	503,000	25.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		350.00000	381,000	24.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		358.00000	342,000	24.43	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.37500	9.32720		24.41	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		938.00000	975,000	21.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		211.00000	200,000	21.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		906.00000	942,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		229.00000	217,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		971.00000	1,009,000	21.38	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		194.00000	184,000	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	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			369.98300	370.73800			0.00	0	164.00
GOVI	On	03/11/2011	GOVI	357.00	Call		137,380.00000	129,830,000		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		137,280.00000	129,730,000		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		137,480.00000	129,930,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			375.28900	376.05400			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		70,540.00000	62,890,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		70,440.00000	62,790,000		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		70,640.00000	62,990,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			159.82600	159.79800			0.00	0	88.00
IGOV	On	02/02/2012	Index Future			162.11800	162.09000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			439.47900	439.44500			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	16/11/2011	Jibar Tradeable Future			5.50000	5.50000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.48000	5.48000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.44000	5.42000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.40000	5.39000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.37000	5.35000			0.00	0	1,340.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.36000	5.32000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.37000	5.33000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.48000	5.42000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.66000	5.58000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.89000	5.82000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.16000	6.08000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.45000	6.36000			0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			361.49200	362.80700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.67600	368.00900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future			6.70000	6.67600		4.00	0.00	0	14,513.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,822.00000	5,731,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,001.00000	5,910,000	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		5,643.00000	5,551,000	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		679.00000	731,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		197.00000	158,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		52.00000	56,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,280.00000	1,192,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,627.00000	1,536,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		23.00000	24,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,277.00000	3,186,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	0,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.78000	6.75300		4.25	0.00	0	3,182.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,052.00000	5,958,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		30.00000	32,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,215.00000	6,120,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		26.00000	27,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,890.00000	5,795,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		35.00000	36,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		830.00000	787,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,555.00000	1,609,000	4.26	0.00	0	130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.00	Put		2,983.00000	3,059,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		264.00000	244,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,774.00000	1,707,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		722.00000	752,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.84000	6.81100		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,856.00000	4,769,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		207.00000	216,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,998.00000	4,910,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		191.00000	199,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,715.00000	4,628,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		223.00000	232,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.89000	6.85800		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,065.00000	3,987,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		627.00000	647,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,182.00000	4,103,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		596.00000	615,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,949.00000	3,872,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		659.00000	680,000	4.31	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.41600	8.36200		12.00	0.00	0	21,130.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,919.00000	5,409,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		23.00000	29,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,355.00000	5,843,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		15.00000	19,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,484.00000	4,977,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		34.00000	43,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		146.00000	184,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,784.00000	3,306,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,857.00000	3,261,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		305.00000	193,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,218.00000	1,458,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,103.00000	827,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,262.00000	1,860,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		479.00000	593,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,791.00000	6,277,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		10.00000	12,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,605.00000	6,104,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		32.00000	15,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		157.00000	92,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		3,704.00000	4,155,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		541.00000	370,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,110.00000	2,455,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.49700	8.44100		13.00	0.00	0	11,520.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,499.00000	6,102,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,405.00000	1,533,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,824.00000	6,418,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		1,290.00000	1,409,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,181.00000	5,792,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,529.00000	1,665,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,783.00000	8,186,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,012.00000	889,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,667.00000	18,179,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		69.00000	56,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,907.00000	6,258,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,649.00000	1,474,000	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		34,944.00000	34,418,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,718.00000	106,193,000	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			8.57200	8.51400		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,211.00000	6,850,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,842.00000	3,016,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,496.00000	7,128,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,692.00000	2,858,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,931.00000	6,577,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,001.00000	3,181,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64400	8.58400		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,330.00000	6,017,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,838.00000	5,067,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,575.00000	6,255,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,638.00000	4,861,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		6,090.00000	5,784,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,044.00000	5,281,000	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			214.92858	214.93201			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,932.00000	2,929,000		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		2,882.00000	2,879,000		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		2,982.00000	2,979,000		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			241.28824	241.27676			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		2,777.00000	2,788,000		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		2,727.00000	2,738,000		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		2,827.00000	2,838,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			6.30100	6.27100		2.50	0.00	0	2,300.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,892.00000	4,804,000	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		5,029.00000	4,941,000	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		4,754.00000	4,667,000	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			6.34900	6.31600		2.75	0.00	0	993.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,047.00000	4,958,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,173.00000	5,084,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	0,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,920.00000	4,832,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.37600	6.33900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,492.00000	3,407,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		83.00000	89,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,602.00000	3,516,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		74.00000	80,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,383.00000	3,298,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		92.00000	98,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.38600	6.34500		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,767.00000	2,689,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		216.00000	230,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,860.00000	2,781,000	2.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Put		200.00000	213,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,675.00000	2,598,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		233.00000	248,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.17004	175.16099			98,095,222.40	560	34,326.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,661.00000	174,670,000		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		174,611.00000	174,620,000		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		174,711.00000	174,720,000		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			175.01887	175.00955			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		1,990.00000	1,981,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		2,040.00000	2,031,000		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		1,940.00000	1,931,000		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			7.48300	7.46300		6.50	0.00	0	937.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,813.00000	4,718,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		5,038.00000	4,943,000	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		4,588.00000	4,492,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.57800	7.55800		7.00	0.00	0	1,651.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,490.00000	5,404,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		197.00000	203,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,684.00000	5,598,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		177.00000	182,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,296.00000	5,211,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		219.00000	225,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.66300	7.64200		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,336.00000	5,257,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		602.00000	615,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,505.00000	5,426,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		563.00000	577,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,168.00000	5,090,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		641.00000	656,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.74300	7.72000		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,597.00000	4,526,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,375.00000	1,401,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,739.00000	4,667,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,315.00000	1,340,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,457.00000	4,386,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,438.00000	1,464,000	7.29	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	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			7.75300	7.73300		7.50	0.00	0	1,081.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,355.00000	5,246,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1.00000	0,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,609.00000	5,500,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,100.00000	4,991,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.84500	7.82500		8.00	0.00	0	2,082.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,161.00000	6,062,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		201.00000	207,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,384.00000	6,284,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		180.00000	185,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,940.00000	5,841,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		224.00000	230,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.93000	7.90900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,105.00000	5,020,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		932.00000	954,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,295.00000	5,208,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		881.00000	901,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,924.00000	4,839,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		993.00000	1,015,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.01200	7.99000		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Call		4,412.00000	4,338,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,941.00000	1,975,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,567.00000	4,491,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,857.00000	1,890,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,260.00000	4,187,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,027.00000	2,063,000	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			6.00200	5.97200		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,584.00000	3,522,000	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		3,683.00000	3,621,000	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		3,486.00000	3,424,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.02700	5.99200		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,604.00000	3,540,000	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		3,691.00000	3,627,000	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		3,516.00000	3,452,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1.00000	2,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			6.02000	5.98000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,491.00000	2,432,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		83.00000	88,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,562.00000	2,502,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		76.00000	80,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,421.00000	2,362,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		91.00000	96,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97500	5.92700		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,992.00000	1,937,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		189.00000	200,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,047.00000	1,992,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		177.00000	188,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,936.00000	1,882,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		200.00000	212,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.97200	7.95800		8.75	0.00	0	8,399.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,443.00000	4,361,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3.00000	2,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,713.00000	4,632,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1.00000	1,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,172.00000	4,090,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4.00000	3,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		857.00000	880,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		521.00000	463,000	8.80	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Call		1,365.00000	1,285,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		264.00000	265,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,306.00000	2,222,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		75.00000	72,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,903.00000	3,982,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		6.00000	4,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,446.00000	1,490,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		235.00000	198,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		699.00000	716,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		653.00000	589,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,563.00000	2,480,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		52.00000	50,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.06200	8.04800		9.50	0.00	0	600.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,555.00000	5,482,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		393.00000	398,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,779.00000	5,706,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		355.00000	361,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,333.00000	5,261,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		433.00000	439,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.14800	8.13300		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,726.00000	4,662,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,432.00000	1,449,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,907.00000	4,843,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,352.00000	1,370,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,541.00000	4,479,000	9.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Put		1,508.00000	1,528,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.23200	8.21500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,839.00000	4,775,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,055.00000	2,081,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,005.00000	4,940,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,966.00000	1,991,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,675.00000	4,612,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,147.00000	2,174,000	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			8.05100	8.01200		9.75	0.00	0	2,040.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,418.00000	4,178,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		5.00000	5,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,705.00000	4,465,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3.00000	3,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,130.00000	3,890,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		7.00000	8,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		922.00000	1,043,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		538.00000	419,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		283.00000	328,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,434.00000	1,238,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,436.00000	2,208,000	10.09	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	8.40	Put		81.00000	94,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,278.00000	5,037,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		2.00000	1,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.13500	8.09400		10.25	0.00	0	5,986.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,729.00000	5,516,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		472.00000	505,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,966.00000	5,750,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		430.00000	460,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,495.00000	5,285,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		518.00000	554,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.21300	8.17100		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,843.00000	5,652,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,127.00000	1,183,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,052.00000	5,858,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,062.00000	1,115,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,636.00000	5,448,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,196.00000	1,255,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.28800	8.24400		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,097.00000	4,929,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,249.00000	2,333,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,277.00000	5,107,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,153.00000	2,236,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,919.00000	4,755,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,347.00000	2,435,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84000	8.77500		16.50	0.00	0	1,763.00
R209	On	03/11/2011	Bond Future	8.75	Call		894.00000	637,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,093.00000	1,350,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,092.00000	801,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		894.00000	1,116,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		720.00000	497,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,320.00000	1,611,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91100	8.84500		17.25	0.00	0	1,237.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,495.00000	3,188,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,295.00000	2,503,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,714.00000	3,396,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,134.00000	2,331,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,284.00000	2,987,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,468.00000	2,686,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97700	8.90900		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,227.00000	3,932,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,528.00000	3,756,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,429.00000	4,127,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,350.00000	3,571,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,030.00000	3,743,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		3,714.00000	3,950,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04100	8.97100		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,883.00000	5,560,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,796.00000	4,006,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,092.00000	5,762,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,641.00000	3,844,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,677.00000	5,360,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,957.00000	4,173,000	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			130.90948	130.90256			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		97.00000	91,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		147.00000	141,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		47.00000	41,000		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			113.28435	113.28236			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		112,032.00000	112,034,000		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		111,982.00000	111,984,000		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		112,082.00000	112,084,000		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			113.57107	113.56910			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,069.00000	3,071,000		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		3,019.00000	3,021,000		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		3,119.00000	3,121,000		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			109.66008	109.65485			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,155.00000	107,160,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,105.00000	107,110,000		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		107,205.00000	107,210,000		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			109.76420	109.75904			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,259.00000	1,264,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		1,209.00000	1,214,000		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		1,309.00000	1,314,000		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			8.83600	8.77700			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		218.00000	693,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		185.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	289,000		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		625.00000	1,099,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91800	8.85600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,133.00000	642,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,521.00000	1,030,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		742.00000	252,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98900	8.92600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,483.00000	1,991,000		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		2,856.00000	2,364,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		2,107.00000	1,615,000		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			9.05800	8.99300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,952.00000	1,452,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,324.00000	1,824,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,578.00000	1,078,000		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			16,498.53000	16,554.59000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.27660	1.29120		25.81	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		1,934.00000	1,792,000	23.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		22.00000	26,000	23.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		1,464.00000	1,332,000	22.38	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		52.00000	66,000	22.38	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		2,420.00000	2,275,000	24.06	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		8.00000	9,000	24.06	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.29320	1.30780		24.82	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 19/03/2012 Foreign Exchange Future	1.20	Call		1,393.00000	1,290,000	22.98		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		315.00000	358,000	22.98		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		1,089.00000	1,006,000	23.73		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		511.00000	574,000	23.73		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,752.00000	1,632,000	22.24		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		174.00000	200,000	22.24		0.00	0	0.00
Total for Derivatives :								289,054,432.60	28,741	1,311,884.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000			1,000,000,000.00		10,000,000	5,000,000.00
AA384L _{On} 09/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA385L _{On} 21/12/2011 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			38,203,800,000.00	382,038	6,191,019.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			167,148,000,000.00	1,671,480	7,357,160.00
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			46,405,600,000,000.00	464,056,000	133,063,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			33,400,000,000.00	334,000	167,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	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
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		2,207,000,000,000.00		22,070,000	11,070,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		2,200,000,000.00		22,000	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			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
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	28,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			22,400,000,000.00	224,000	112,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	66,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	1,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			5,200,000,000.00	52,000	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	29,000.00
ABS7	On	11/09/2026	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
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			12,200,000,000.00	122,000	61,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	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
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			1,860,000,000,000.00	18,600,000	9,300,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			7,400,000,000.00	74,000	37,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			6,100,000,000.00	61,000	3,561,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA0	On	30/06/2013			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
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000		16,000,000,000,000.00	160,000,000	80,000,000.00	
BAYB01	On	31/03/2012			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
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
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
BCP500	On	22/10/2012			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BCP520	On	23/01/2012			100.00000	100.00000		107,131,400,000,000.00		1,071,314,000	400,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
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
BD311L	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			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			17,000,000,000.00	170,000	4,321,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,635,050,600,000.00	26,350,506	39,675,253.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	1,000,000.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			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
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN192On	24/08/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond	2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond	8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,500,000,000,000.00	35,000,000,000.00	35,000,000	10,000,000.00
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		240,000,000,000.00	2,400,000,000.00	2,400,000	1,200,000.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		1,309,134,800,000.00	13,091,348,000.00	13,091,348	9,304,674.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000		569,600,000,000.00	5,696,000,000.00	5,696,000	2,848,000.00
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
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	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	19,800,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		16,800,000,000.00		168,000	70,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		3,529,874,800,000.00		35,298,748	175,360,374.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		199,600,000,000.00		1,996,000	19,333,800.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ155	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ157	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,200,000,000.00	52,000	58,934,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,387,500,000.00	150,000	299,558,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			521,320,000,000.00	52,132,000	432,479,600.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			411,528,400,000.00	52,424,000	246,260,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			581,789,295,000.00	77,571,906	1,155,985,953.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			45,572,000,000.00	455,720	6,727,860.00
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			3,400,000,000,000.00	34,000,000	17,000,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	104,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	2,628,000.00
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	11,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	6,400,000.00
FRX45	On	14/04/2045	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
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	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
GRA29	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	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
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	8,370,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	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
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			19,700,000,000.00	197,000	66,461,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	16,700,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			5,400,000,000.00	54,000	54,000.00
IDCP01	On	19/04/2015	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
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000		24,000,000,000,000.00	240,000,000	120,000,000.00	
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,600,000,000.00	46,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			435,648,600,000.00	4,356,486	2,178,243.00
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
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
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
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	69,765,000.00
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
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	17,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			10,200,000,000.00	102,000	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			16,100,000,000.00	161,000	5,548,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	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
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		6,000,000,000.00		60,000	5,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		3,000,000,000.00		30,000	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		12,700,000,000.00		127,000	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
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		10,400,000,000.00		104,000	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		17,200,000,000.00		172,000	91,086,000.00
NCLN1	On	24/01/2013			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
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		18,702,400,000,000.00		187,024,000	138,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			1,407,100,000,000.00	14,071,000	18,071,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			2,300,000,000,000.00	23,000,000	218,300,000.00
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
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			469,351,400,000.00	4,693,514	29,378,757.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	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
PR2C4F	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
PR2D1f	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
PR2D4f	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
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.69000	6.66500		102,525,306,203,820.00	15,325,157,878	12,817,666,939.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.40500	8.35000		36,114,835,347,625.00	4,296,827,525	9,287,772,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.14000	0.14000		114,181,149,880.00		815,579,642	1,373,918,357.00
R197	On	07/12/2023	Spot Bond			2.50000	2.50000			0.00	0	155,000,000.00
R201	On	21/12/2014	Spot Bond			6.29500	6.26500		5,856,368,403,620.00		930,320,636	2,420,801,318.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		2,440,380,000,000.00		914,000,000	1,184,920,396.00
R203	On	15/09/2017	Spot Bond			7.47000	7.45000		31,278,317,785,920.00		4,187,191,136	8,436,485,068.00
R204	On	21/12/2018	Spot Bond			7.74000	7.72000		16,578,372,548,520.00		2,141,908,598	4,191,091,799.00
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			6.00000	5.97000		38,043,164,076,000.00		6,340,527,346	6,696,549,673.00
R207	On	15/01/2020	Spot Bond			7.96000	7.94500		21,169,476,083,200.00		2,659,481,920	6,401,961,160.00
R208	On	31/03/2021	Spot Bond			8.04000	8.00000		19,547,622,091,200.00		2,431,296,280	6,749,868,000.00
R209	On	31/03/2036	Spot Bond			8.83000	8.76500		8,064,235,910,000.00		913,277,000	10,597,606,100.00
R210	On	31/03/2028	Spot Bond			2.67000	2.67000		1,266,354,300,000.00		474,290,000	955,590,000.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			0.00	0	815,100,000.00
R212	On	31/01/2022	Spot Bond			2.48000	2.48000		295,563,190,880.00		119,178,706	315,148,853.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.82500	8.76500			17,696,410,675,000.00	2,005,259,000	2,031,571,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,857,744,000,000.00	1,516,576,000	4,038,056,000.00
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
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	30,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000		14,640,000,000,000.00		146,400,000	103,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		60,015,000,000.00		600,150	3,378,075.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		102,401,200,000.00		1,024,012	4,512,006.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000		1,541,000,000.00		268,000	134,000.00
SBN18	On	14/09/2013	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
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			20,000,000,000,000.00	200,000,000	100,000,000.00
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
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			15,600,000,000.00	156,000	2,562,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			51,200,000,000.00	512,000	128,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000,000	50,000,000.00
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			23,600,000,000.00	236,000	118,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	43,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN871	On	18/11/2011	Spot Bond			100.00000	100.00000			18,800,000,000.00	188,000,000	94,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			491,201,800,000.00	4,912,018	2,456,009.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			454,200,000.00	4,542	2,271.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	27,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	1,000,000.00
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	1,100,000.00
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
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	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
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			4,200,000,000.00	42,000	4,042,000.00
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			709,000,000,000.00	7,090,000	1,011,590,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,405,600,000,000.00	14,056,000	466,347,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	109,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	179,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,420,500,000,000.00	34,205,000	33,205,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	19,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	3,000,000.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,600,000,000.00	106,000	52,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	318,000,000.00
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			1,949,455,000,000.00	19,494,550	42,747,275.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 :							622,698,809,160,665.00	48,356,746,685	87,349,401,772.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							622,699,098,215,098.00	18,356,775,426	87,350,713,656.00
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