



# Daily MTM Report

Daily summary for: 09/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			7.27780	7.16340		17.27	325,121,159.40	44,673	211,022.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		1.00000	2,000	28.16	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		888.00000	774,000	28.16	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		1.00000	1,000	28.38	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		938.00000	823,000	28.38	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		1.00000	2,000	27.49	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		838.00000	724,000	27.49	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		641.00000	528,000	24.84	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		4.00000	6,000	24.84	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		24.00000	43,000	18.86	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		261.00000	165,000	18.86	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		366.00000	478,000	17.60	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		3.00000	0,000	17.60	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		272.00000	379,000	15.96	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		9.00000	1,000	15.96	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		305.00000	205,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		18.00000	33,000	19.66	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		446.00000	338,000	22.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		9.00000	16,000	22.05	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		464.00000	578,000	19.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	19.25	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		564.00000	678,000	20.89	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		54.00000	18,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		117.00000	196,000	16.05	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,637.00000	2,522,000	41.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	41.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		177.00000	94,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		40.00000	72,000	17.27	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		105.00000	47,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		68.00000	125,000	16.66	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		1.00000	0,000	21.71	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		614.00000	728,000	21.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		415.00000	528,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		2.00000	0,000	18.43	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		5.00000	1,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		318.00000	429,000	16.78	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		351.00000	248,000	20.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		14.00000	26,000	20.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		228.00000	330,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		15.00000	2,000	15.14	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	19/09/2011	Foreign Exchange Future	7.65	Call		7.00000	12,000	22.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		494.00000	384,000	22.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		89.00000	158,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		76.00000	30,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		187.00000	283,000	15.44	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		24.00000	5,000	15.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		763.00000	878,000	22.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		5.00000	7,000	24.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		592.00000	479,000	24.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,413.00000	1,528,000	27.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		53.00000	96,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		140.00000	68,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		11.00000	20,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		398.00000	292,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,363.00000	1,478,000	27.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		0.00000	1,000	28.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		987.00000	873,000	28.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,313.00000	1,428,000	26.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		6.00000	10,000	23.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		543.00000	432,000	23.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		863.00000	978,000	23.49	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	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,463.00000	1,578,000	28.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		150.00000	238,000	15.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		37.00000	10,000	15.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		514.00000	628,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	20.07	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		31.00000	56,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		218.00000	128,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		2.00000	4,000	26.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		739.00000	626,000	26.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Call		0.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.25	Put		1,087.00000	973,000	29.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Call		1,213.00000	1,328,000	25.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Call		913.00000	1,028,000	23.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.25	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Call		0.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.20	Put		1,037.00000	923,000	28.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Call		3.00000	5,000	25.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.85	Put		690.00000	577,000	25.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.30	Put		1,137.00000	1,022,000	29.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Call		1,163.00000	1,278,000	25.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Call		1,063.00000	1,178,000	24.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	3,000	26.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.95	Put		789.00000	675,000	26.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Call		1,113.00000	1,228,000	25.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.35	Put		1,187.00000	1,072,000	29.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.36880	7.25240		17.70	104,032,718.40	14,118	93,317.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		231.00000	283,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		329.00000	264,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		215.00000	263,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		363.00000	294,000	17.98	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		249.00000	304,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		297.00000	235,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		65.00000	41,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		567.00000	660,000	15.45	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		845.00000	748,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		97.00000	117,000	21.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		140.00000	99,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		392.00000	468,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		266.00000	208,000	17.19	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		268.00000	327,000	17.19	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,112.00000	1,223,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		10.00000	4,000	16.85	0.00	0	5,000.00

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	7.50	Put		434.00000	359,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		186.00000	228,000	18.55	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		826.00000	932,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		24.00000	13,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		873.00000	980,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		21.00000	11,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,015.00000	1,125,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		13.00000	6,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		91.00000	110,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		889.00000	791,000	21.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,307.00000	1,421,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	2,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		200.00000	245,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		398.00000	326,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		607.00000	702,000	15.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		55.00000	33,000	15.36	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		528.00000	619,000	15.54	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		76.00000	50,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		109.00000	133,000	20.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		757.00000	664,000	20.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		141.00000	173,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		589.00000	504,000	19.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		490.00000	579,000	15.63	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		88.00000	60,000	15.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		967.00000	1,077,000	16.29	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	Put		15.00000	8,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		920.00000	1,028,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		18.00000	9,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,258.00000	1,371,000	17.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	2,000	17.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		124.00000	151,000	20.24	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		672.00000	582,000	20.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		162.00000	198,000	19.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		510.00000	429,000	19.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		690.00000	790,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		38.00000	21,000	15.19	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,406.00000	1,520,000	18.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	1,000	18.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		116.00000	142,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		714.00000	623,000	20.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		238.00000	183,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		290.00000	352,000	16.93	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		734.00000	837,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		32.00000	18,000	15.37	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		65.00000	77,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		1,163.00000	1,058,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		77.00000	92,000	22.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		1,025.00000	923,000	22.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,161.00000	1,273,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		9.00000	4,000	17.03	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	7.15	Call		313.00000	378,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		211.00000	159,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		454.00000	540,000	15.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		102.00000	71,000	15.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		338.00000	406,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		186.00000	137,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		648.00000	746,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		46.00000	27,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,063.00000	1,174,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		11.00000	5,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		69.00000	82,000	23.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		1,117.00000	1,013,000	23.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		780.00000	884,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		28.00000	15,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		422.00000	503,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		120.00000	84,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		151.00000	185,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		549.00000	466,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		62.00000	73,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		1,210.00000	1,104,000	23.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		73.00000	87,000	22.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		1,071.00000	968,000	22.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		132.00000	162,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		630.00000	543,000	19.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		364.00000	436,000	16.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		162.00000	117,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		86.00000	104,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		934.00000	835,000	21.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,209.00000	1,322,000	17.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		7.00000	3,000	17.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		103.00000	125,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		801.00000	706,000	21.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		173.00000	213,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		471.00000	394,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		81.00000	97,000	22.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		979.00000	878,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.44880	7.33330		17.99	5,988,835.20	804	17,232.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		513.00000	587,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		216.00000	174,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		487.00000	556,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		240.00000	193,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		541.00000	619,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		194.00000	156,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		532.00000	610,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		199.00000	161,000	16.27	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		456.00000	521,000	16.66	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		273.00000	222,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		411.00000	471,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		328.00000	272,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		664.00000	750,000	15.95	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	6.80	Put		131.00000	101,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		433.00000	496,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		300.00000	247,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		699.00000	787,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		116.00000	88,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		304.00000	351,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		521.00000	452,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		208.00000	241,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		825.00000	742,000	20.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		353.00000	406,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		420.00000	357,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		154.00000	178,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,121.00000	1,029,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		736.00000	826,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		103.00000	77,000	15.79	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		148.00000	171,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,165.00000	1,072,000	21.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		629.00000	713,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		146.00000	114,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		199.00000	230,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		866.00000	781,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		480.00000	548,000	16.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		247.00000	199,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		774.00000	869,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		91.00000	70,000	15.91	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	7.45	Call		335.00000	387,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		452.00000	388,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		168.00000	194,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,035.00000	945,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		228.00000	263,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		745.00000	664,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		506.00000	578,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		223.00000	179,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		813.00000	912,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		80.00000	63,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		239.00000	276,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		706.00000	627,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		191.00000	220,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		908.00000	821,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		218.00000	252,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		785.00000	703,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		175.00000	202,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		992.00000	903,000	20.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		371.00000	427,000	17.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		388.00000	328,000	17.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		391.00000	448,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		358.00000	299,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		596.00000	678,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		163.00000	129,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		262.00000	303,000	19.04	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	7.70	Put		629.00000	554,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		183.00000	211,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		950.00000	862,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		319.00000	368,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		486.00000	419,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		986.00000	1,089,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		53.00000	40,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,214.00000	1,321,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		31.00000	22,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		289.00000	334,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		556.00000	485,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		161.00000	186,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		1,078.00000	987,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,168.00000	1,274,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		35.00000	25,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		563.00000	643,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		180.00000	144,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		250.00000	289,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		667.00000	590,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		142.00000	164,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		1,209.00000	1,115,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		942.00000	1,044,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		59.00000	45,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		275.00000	318,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		592.00000	519,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		855.00000	955,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		72.00000	56,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		898.00000	999,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		65.00000	50,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,031.00000	1,135,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		48.00000	36,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,261.00000	1,368,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		28.00000	19,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		137.00000	157,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,254.00000	1,158,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		131.00000	151,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,298.00000	1,202,000	22.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52460	7.41090		17.78	1,264,132.80	168	2,093.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		527.00000	587,000	16.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		366.00000	312,000	16.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		506.00000	564,000	17.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		395.00000	339,000	17.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		549.00000	611,000	16.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		338.00000	286,000	16.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.60290	7.48880		18.24	1,262,081.40	166	499.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		665.00000	729,000	16.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		376.00000	326,000	16.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		642.00000	705,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		403.00000	352,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		688.00000	756,000	16.70	0.00	0	16,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		349.00000	303,000	16.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		432.00000	378,000	17.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		621.00000	681,000	17.16	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.68130	7.56720		18.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		577.00000	630,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		710.00000	649,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		561.00000	613,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		744.00000	682,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		594.00000	648,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		677.00000	617,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		920.00000	852,000	19.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		487.00000	533,000	19.37	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.46610	8.35070		20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,141.00000	1,206,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,290.00000	1,240,000	20.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,125.00000	1,189,000	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,324.00000	1,273,000	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,158.00000	1,223,000	20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,257.00000	1,207,000	20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		975.00000	927,000	19.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,326.00000	1,393,000	19.41	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.59680	9.48140		21.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,747.00000	1,830,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,466.00000	1,433,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,729.00000	1,811,000	21.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,498.00000	1,464,000	21.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,765.00000	1,848,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,434.00000	1,401,000	21.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.27780	7.16340		17.27	87,333.60	12	437.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,669.00000	19,591,000	16.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			5,329.00000	1,811,000	16.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			8,857.00000	15,792,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			7,517.00000	3,012,000	16.36	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,955.00000	23,785,000	15.75	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			3,615.00000	1,005,000	15.75	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			10,506.00000	4,671,000	16.66	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			6,846.00000	12,451,000	16.66	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.36880	7.25240		17.70	147,376.00	20	324.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			39,234.00000	46,778,000	15.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			13,994.00000	9,898,000	15.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			36,409.00000	43,608,000	16.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			16,169.00000	11,728,000	16.16	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			42,236.00000	50,326,000	15.81	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			11,996.00000	8,446,000	15.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.57620	11.51580		14.17	983,977.00	85	20,591.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call			120.00000	14.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put			104.00000	14.65	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call			99.00000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put			133.00000	14.41	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	19/09/2011	Foreign Exchange Future	11.45	Call		149.00000	187,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		83.00000	61,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		65.00000	78,000	14.53	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		199.00000	152,000	14.53	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		9.00000	10,000	17.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		593.00000	534,000	17.81	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		6.00000	5,000	17.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		522.00000	581,000	17.10	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,016.00000	1,076,000	20.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		0.00000	0,000	20.55	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		570.00000	630,000	17.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		4.00000	4,000	17.45	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		23.00000	16,000	16.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		339.00000	392,000	16.12	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		669.00000	728,000	18.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		3.00000	2,000	18.14	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		12.00000	9,000	16.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		428.00000	485,000	16.61	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		383.00000	438,000	16.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		17.00000	12,000	16.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		21.00000	26,000	16.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		405.00000	350,000	16.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		42.00000	51,000	15.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		276.00000	225,000	15.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		34.00000	40,000	15.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		318.00000	264,000	15.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		296.00000	347,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		30.00000	21,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		767.00000	827,000	18.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		1.00000	1,000	18.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		52.00000	63,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		236.00000	187,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		27.00000	32,000	15.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		361.00000	306,000	15.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		867.00000	927,000	19.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1.00000	1,000	19.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.71120	11.64850		15.49	200,214,675.20	17,096	22,025.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		378.00000	409,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		380.00000	348,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		359.00000	386,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		411.00000	375,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		401.00000	433,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		353.00000	322,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		211.00000	227,000	17.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		763.00000	716,000	17.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		558.00000	599,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		210.00000	188,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		290.00000	312,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		542.00000	501,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		340.00000	366,000	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		442.00000	405,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,176.00000	1,237,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		28.00000	26,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		999.00000	1,055,000	14.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		51.00000	44,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.82880	11.76680		16.31	118,288.00	10	2,765.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		703.00000	738,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		386.00000	359,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		678.00000	712,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		411.00000	383,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		729.00000	765,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		362.00000	336,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		653.00000	686,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		436.00000	407,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		507.00000	532,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		640.00000	603,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		972.00000	1,019,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		205.00000	190,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		544.00000	572,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		577.00000	543,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		382.00000	401,000	17.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		915.00000	872,000	17.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		755.00000	793,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		338.00000	314,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,044.00000	1,092,000	15.06	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	19/03/2012	Foreign Exchange Future	10.90	Put		177.00000	163,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		585.00000	615,000	16.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		518.00000	486,000	16.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		904.00000	948,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		237.00000	219,000	15.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.93940	11.87980		16.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		706.00000	732,000	16.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		676.00000	643,000	16.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		686.00000	711,000	16.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		706.00000	672,000	16.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		726.00000	753,000	16.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		646.00000	614,000	16.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09360	0.09260		17.02	0.00	0	12,250.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,260.00000	1,360,000	26.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		279.00000	370,000	17.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		19.00000	10,000	17.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,260.00000	2,360,000	33.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	33.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	41.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,740.00000	1,140,640,000	41.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09490	0.09390		17.21	0.00	0	5,290.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,403.00000	1,501,000	17.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		13.00000	11,000	17.95	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	0.09	Call		569.00000	634,000	17.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		179.00000	144,000	17.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,393.00000	2,493,000	23.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.98130	10.03230		13.76	25,362,483.30	2,541	60,190.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		390.00000	341,000	15.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		8.00000	10,000	15.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		344.00000	296,000	14.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		12.00000	15,000	14.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		437.00000	388,000	15.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		5.00000	7,000	15.23	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		24.00000	31,000	14.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		256.00000	212,000	14.49	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		382.00000	428,000	16.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		14.00000	9,000	16.76	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		733.00000	682,000	16.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	16.61	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		31.00000	21,000	15.63	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		249.00000	290,000	15.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		114.00000	82,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		82.00000	101,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		4.00000	2,000	18.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		622.00000	671,000	18.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		633.00000	582,000	16.10	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	19/09/2011	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		6.00000	4,000	18.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		524.00000	573,000	18.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		5.00000	3,000	18.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		573.00000	622,000	18.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		8.00000	5,000	17.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		476.00000	524,000	17.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		1.00000	0,000	23.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		1,069.00000	1,119,000	23.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	0,000	23.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		1,118.00000	1,169,000	23.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,568.00000	1,619,000	28.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		2.00000	1,000	20.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		820.00000	870,000	20.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		18.00000	12,000	16.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		336.00000	381,000	16.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		41.00000	28,000	15.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		209.00000	247,000	15.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.10330	10.15030		15.21	4,000,906.80	396	20,023.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		507.00000	477,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		157.00000	174,000	14.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		477.00000	448,000	14.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		177.00000	195,000	14.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		538.00000	507,000	14.31	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		138.00000	154,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		395.00000	370,000	14.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		245.00000	267,000	14.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		681.00000	645,000	13.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		81.00000	92,000	13.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		889.00000	849,000	13.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		39.00000	46,000	13.87	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		804.00000	764,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		54.00000	61,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		56.00000	51,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,656.00000	1,698,000	21.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		421.00000	395,000	14.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		221.00000	242,000	14.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		64.00000	59,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,514.00000	1,556,000	20.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		721.00000	683,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		71.00000	80,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		119.00000	110,000	18.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		969.00000	1,007,000	18.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		287.00000	268,000	15.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		387.00000	415,000	15.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		61.00000	56,000	21.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,561.00000	1,603,000	21.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		254.00000	237,000	16.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		454.00000	484,000	16.14	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	10.05	Call		370.00000	346,000	15.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		270.00000	293,000	15.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		643.00000	607,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		93.00000	104,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		96.00000	89,000	19.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		1,146.00000	1,186,000	19.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		325.00000	304,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		325.00000	351,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.21520	10.26150		15.69	0.00	0	8,114.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		537.00000	514,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		376.00000	399,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		514.00000	492,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		403.00000	427,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		561.00000	537,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		350.00000	372,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,274.00000	1,233,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		63.00000	68,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		471.00000	451,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		460.00000	486,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		695.00000	667,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		234.00000	252,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,319.00000	1,277,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		58.00000	62,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		638.00000	612,000	15.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		277.00000	297,000	15.00	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	10.60	Call		351.00000	336,000	16.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		690.00000	721,000	16.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		310.00000	297,000	17.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		799.00000	832,000	17.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		452.00000	432,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		491.00000	517,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		236.00000	226,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,075.00000	1,111,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		176.00000	169,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,415.00000	1,454,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		275.00000	264,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		914.00000	949,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		148.00000	142,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,637.00000	1,677,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		265.00000	254,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		954.00000	989,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		865.00000	830,000	14.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		154.00000	165,000	14.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		204.00000	195,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,243.00000	1,280,000	18.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.32070	10.36790		15.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		563.00000	541,000	15.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		595.00000	620,000	15.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		544.00000	523,000	16.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		626.00000	652,000	16.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		583.00000	560,000	15.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		565.00000	589,000	15.83	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			410.97900	414.39200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			416.89600	420.35800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			377.37200	380.34300			7,547,440.00	2	1,615.00
ALBI	On	02/02/2012	Index Future			382.80500	385.81900			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.31410	7.19890		17.40	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		517.00000	621,000	14.96	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		18.00000	7,000	14.96	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		472.00000	574,000	14.99	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		23.00000	10,000	14.99	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Call		563.00000	669,000	14.93	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.65	Put		14.00000	5,000	14.93	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Put		82.00000	46,000	15.44	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.00	Call		281.00000	360,000	15.44	0.00	0	14,286.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Put		310.00000	234,000	18.20	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	7.40	Call		109.00000	148,000	18.20	0.00	0	6,757.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.61290	7.62480		12.59	1,522,580.00	200	26,085.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		975.00000	963,000	22.92	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	22.92	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		925.00000	913,000	23.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		1,025.00000	1,013,000	22.82	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	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		151.00000	139,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		26.00000	26,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		193.00000	180,000	14.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		18.00000	17,000	14.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		625.00000	613,000	20.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		427.00000	415,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	17.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		113.00000	102,000	13.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		38.00000	39,000	13.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		476.00000	464,000	18.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		1.00000	1,000	18.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		6.00000	5,000	16.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		331.00000	342,000	16.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		875.00000	863,000	23.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	0,000	23.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		4.00000	3,000	16.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		379.00000	390,000	16.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		825.00000	813,000	23.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		526.00000	514,000	18.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		1.00000	1,000	18.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	1,000	18.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		527.00000	538,000	18.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		237.00000	224,000	14.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		12.00000	11,000	14.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		3.00000	2,000	17.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		428.00000	439,000	17.33	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.62440	7.63550		13.29	0.00	0	1,241.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		995.00000	984,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		10.00000	10,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		947.00000	936,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		12.00000	12,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,043.00000	1,032,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		8.00000	8,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		282.00000	274,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		147.00000	150,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		415.00000	406,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		80.00000	82,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.63730	7.64840		13.56	30,549.20	4	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		524.00000	518,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		126.00000	131,000	13.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		491.00000	485,000	13.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		143.00000	148,000	13.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		561.00000	554,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		113.00000	117,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		428.00000	423,000	13.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		180.00000	186,000	13.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		759.00000	751,000	13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		61.00000	64,000	13.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		257.00000	255,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		359.00000	368,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		399.00000	395,000	13.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		201.00000	208,000	13.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		718.00000	710,000	13.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		70.00000	73,000	13.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,460.00000	1,449,000	16.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	16.05	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.64620	7.66140		13.53	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		365.00000	361,000	13.53	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		354.00000	365,000	13.53	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		344.00000	341,000	13.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		383.00000	395,000	13.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		389.00000	385,000	13.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		328.00000	339,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.67280	8.69660		14.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,724.00000	1,704,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		327.00000	331,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,689.00000	1,670,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		342.00000	347,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,759.00000	1,739,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		312.00000	316,000	12.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.30930	7.27460		11.22	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	19/09/2011	Foreign Exchange Future	7.25	Call		65.00000	91,000	11.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		40.00000	32,000	11.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		43.00000	59,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		68.00000	50,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		100.00000	129,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		25.00000	20,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1.00000	1,000	17.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		526.00000	492,000	17.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		1.00000	1,000	16.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		476.00000	442,000	16.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		0.00000	1,000	17.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		575.00000	542,000	17.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		4.00000	6,000	13.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		279.00000	247,000	13.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		675.00000	709,000	17.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	17.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		376.00000	410,000	14.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		1.00000	1,000	14.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	0,000	19.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		675.00000	641,000	19.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.38700	7.35090		11.80	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		232.00000	254,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		131.00000	117,000	11.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		205.00000	226,000	11.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		154.00000	139,000	11.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		261.00000	284,000	11.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		110.00000	97,000	11.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		92.00000	101,000	13.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		391.00000	364,000	13.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		573.00000	603,000	11.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		22.00000	16,000	11.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		102.00000	113,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		351.00000	326,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		528.00000	557,000	11.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		27.00000	20,000	11.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		160.00000	177,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		209.00000	190,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		485.00000	513,000	11.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		34.00000	26,000	11.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		143.00000	158,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		242.00000	221,000	12.06	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future				0.00020			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.39390	0.30370			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.23700	8.23810		16.91	0.00	0	8.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		589.00000	588,000	18.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	18.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		540.00000	538,000	18.56	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	1,000	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Call		639.00000	637,000	19.27	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	19.27	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		39.00000	37,000	17.80	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		201.00000	200,000	17.80	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.16	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		813.00000	814,000	24.16	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		2.00000	1,000	23.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		764.00000	764,000	23.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		441.00000	440,000	17.86	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	17.86	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		2.00000	2,000	22.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		714.00000	715,000	22.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		4.00000	3,000	21.10	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		566.00000	566,000	21.10	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		3.00000	3,000	21.71	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		615.00000	616,000	21.71	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.77	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		863.00000	864,000	24.77	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		0.00000	0,000	24.90	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Put		1,012.00000	1,013,000	24.90	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Call		393.00000	392,000	17.51	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Put		5.00000	5,000	17.51	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future			8.36320	8.36370		17.61	0.00	0	264.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Call		336.00000	337,000	17.43	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Put		272.00000	274,000	17.43	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	8.35	Call		314.00000	315,000	17.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		300.00000	302,000	17.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		360.00000	361,000	17.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		246.00000	248,000	17.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		257.00000	259,000	18.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		393.00000	396,000	18.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		411.00000	412,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		197.00000	199,000	16.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		566.00000	566,000	16.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		102.00000	103,000	16.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		241.00000	243,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		427.00000	430,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		153.00000	155,000	19.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		689.00000	692,000	19.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		81.00000	83,000	21.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,117.00000	1,120,000	21.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		112.00000	114,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		898.00000	901,000	21.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		275.00000	277,000	18.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		361.00000	364,000	18.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		499.00000	499,000	16.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		135.00000	136,000	16.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		679.00000	679,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		65.00000	66,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		174.00000	176,000	19.54	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	8.80	Put		610.00000	613,000	19.54		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		761.00000	760,000	15.69		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		47.00000	47,000	15.69		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		198.00000	200,000	19.11		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		534.00000	537,000	19.11		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		143.00000	145,000	20.17		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		729.00000	732,000	20.17		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		226.00000	227,000	18.68		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		462.00000	464,000	18.68		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		76.00000	78,000	22.08		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,162.00000	1,165,000	22.08		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		105.00000	107,000	21.23		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		941.00000	944,000	21.23		0.00	0	0.00
CRD1 On	03/11/2011	Index Future			165.58300	165.08500				0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500				0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000				0.00	0	0.00
GOVI On	03/11/2011	GOVI			377.68700	380.55200				0.00	0	162.00
GOVI On	03/11/2011	GOVI	357.00	Call		235,520.00000	206,870,000			0.00	0	0.00
GOVI On	03/11/2011	GOVI	357.00	Put		0.00000	0,000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		235,420.00000	206,770,000		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		235,620.00000	206,970,000		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			383.12500	386.03100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		170,310.00000	141,250,000		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		170,210.00000	141,150,000		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		170,410.00000	141,350,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.66400	163.63500			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			166.02000	165.99200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			449.18400	449.18400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.53000	5.53000			0.00	0	16,389.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.45000	5.42000			0.00	0	1,000.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.38000	5.35000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.33000	5.26000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.28000	5.22000			0.00	0	0.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.24000	5.18000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.21000	5.13000			0.00	0	1,340.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.24000	5.14000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.36000	5.21000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.49000	5.34000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.71000	5.56000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.93000	5.77000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			375.20900	378.72600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			380.61100	384.17900			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.50200	6.34600		4.00	0.00	0	16,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		7,089.00000	6,489,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	1,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		7,268.00000	6,668,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	1,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,910.00000	6,309,000	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		456.00000	690,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		1,241.00000	874,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		102.00000	178,000	4.09	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	7.00	Call		2,597.00000	2,072,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,940.00000	2,395,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		69.00000	125,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		4,553.00000	3,962,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		9.00000	19,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.56300	6.39200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,348.00000	6,749,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		32.00000	48,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,511.00000	6,910,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		28.00000	42,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		7,185.00000	6,587,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	53,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		1,679.00000	1,345,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,111.00000	1,392,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,191.00000	2,611,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		766.00000	571,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,871.00000	2,421,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		525.00000	691,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.60500	6.42000		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		6,106.00000	5,540,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		152.00000	206,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		6,253.00000	5,683,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		142.00000	191,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,960.00000	5,397,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		164.00000	220,000	4.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.61800	6.41400		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		5,264.00000	4,743,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		454.00000	566,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,390.00000	4,864,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		432.00000	539,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		5,140.00000	4,623,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		477.00000	593,000	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			7.93300	7.80100		12.00	0.00	0	21,317.00
R186	On	03/11/2011	Bond Future	9.00	Call		11,519.00000	10,216,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		60.00000	99,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		11,952.00000	10,643,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		50.00000	83,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		11,086.00000	9,790,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		74.00000	120,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		156.00000	243,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		9,356.00000	8,101,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,167.00000	1,601,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		4,177.00000	3,269,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		579.00000	836,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		6,026.00000	4,941,000	12.14	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.55	Call		7,654.00000	6,468,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		308.00000	464,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		12,385.00000	11,070,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		41.00000	68,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		2,388.00000	3,087,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		2,378.00000	1,735,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		3,518.00000	2,694,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		1,503.00000	2,021,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		4,885.00000	3,900,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		891.00000	1,248,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			7.99700	7.86000		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		11,513.00000	10,342,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		762.00000	959,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		11,892.00000	10,708,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		701.00000	886,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		11,137.00000	9,980,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		828.00000	1,040,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		4,661.00000	5,405,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		3,546.00000	2,922,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		12,612.00000	13,808,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		671.00000	498,000	12.73	0.00	0	6,000.00
R186	On	03/05/2012	Bond Future			8.05500	7.91500		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		11,818.00000	10,741,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,720.00000	2,018,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		12,159.00000	11,069,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		1,625.00000	1,910,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		11,480.00000	10,416,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,820.00000	2,131,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.10500	7.96000		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		10,466.00000	9,488,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,106.00000	3,529,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		10,774.00000	9,782,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,970.00000	3,379,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		10,162.00000	9,199,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,249.00000	3,686,000	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			214.53481	214.53599			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,536.00000	2,535,000		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		2,486.00000	2,485,000		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		2,586.00000	2,585,000		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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			246.45470	246.44291			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,943.00000	7,955,000		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		7,893.00000	7,905,000		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		7,993.00000	8,005,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.16800	6.01000		2.50	0.00	0	3,090.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,655.00000	5,192,000	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		5,792.00000	5,329,000	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		5,517.00000	5,054,000	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			6.20100	6.02700		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,828.00000	5,358,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,954.00000	5,484,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	2,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,702.00000	5,232,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	3,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.21300	6.02100		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,261.00000	3,814,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		64.00000	93,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,372.00000	3,924,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		56.00000	85,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,149.00000	3,705,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		70.00000	103,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.18700	5.97200		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,538.00000	3,111,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		146.00000	205,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,636.00000	3,206,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		135.00000	191,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,440.00000	3,017,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		157.00000	220,000	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			185.96298	185.95411			269,646,321.00	1,450	30,266.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,454.00000	185,463,000		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		185,404.00000	185,413,000		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		185,504.00000	185,513,000		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			185.97687	185.96829			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,968.00000	8,977,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		8,918.00000	8,927,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,018.00000	9,027,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		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			7.24500	7.11200		6.50	0.00	0	2,145.00
R203	On	03/11/2011	Bond Future	8.50	Call		6,516.00000	5,877,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		8.00000	15,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,740.00000	6,099,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		7.00000	12,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		6,293.00000	5,655,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		11.00000	19,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.32600	7.18500		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,193.00000	6,588,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		172.00000	225,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,393.00000	6,783,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		157.00000	205,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,995.00000	6,394,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		189.00000	246,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.39700	7.24800		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,946.00000	6,377,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		460.00000	558,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,125.00000	6,551,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		432.00000	525,000	7.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		6,768.00000	6,204,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		490.00000	593,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.45200	7.29300		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,089.00000	5,573,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,049.00000	1,215,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,246.00000	5,724,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,004.00000	1,163,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,934.00000	5,424,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,097.00000	1,268,000	7.29	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.48000	7.35200		7.50	0.00	0	2,778.00
R204	On	03/11/2011	Bond Future	8.75	Call		7,467.00000	6,762,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		11.00000	18,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,718.00000	7,013,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		8.00000	15,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		7,214.00000	6,512,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		13.00000	23,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.55800	7.42400		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,262.00000	7,590,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		161.00000	211,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,491.00000	7,815,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		147.00000	192,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		8,034.00000	7,367,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		178.00000	232,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.62900	7.48900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,016.00000	6,418,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		675.00000	806,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,222.00000	6,617,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		640.00000	764,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,817.00000	6,225,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		718.00000	855,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.68900	7.54100		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,148.00000	5,610,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,436.00000	1,643,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,324.00000	5,778,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,374.00000	1,573,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,974.00000	5,443,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,501.00000	1,715,000	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			6.01100	5.84400		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,849.00000	3,504,000	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		3,947.00000	3,602,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		3,750.00000	3,405,000	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			6.03300	5.84400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,878.00000	3,534,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		4.00000	7,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,965.00000	3,620,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	5,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,791.00000	3,447,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	8,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.03000	5.81000		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,771.00000	2,454,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		89.00000	126,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,842.00000	2,522,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		82.00000	116,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,701.00000	2,386,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		97.00000	136,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.95800	5.69700		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,292.00000	1,994,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		171.00000	234,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,349.00000	2,048,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		161.00000	220,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,235.00000	1,939,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		181.00000	246,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			7.66300	7.52500		8.75	0.00	0	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		7,010.00000	6,211,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		28.00000	48,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		7,277.00000	6,474,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		23.00000	39,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		6,744.00000	5,949,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		34.00000	58,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		538.00000	769,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,745.00000	2,156,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,898.00000	3,208,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		255.00000	384,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,903.00000	4,159,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		130.00000	205,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,150.00000	2,706,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		796.00000	532,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		802.00000	1,108,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		2,134.00000	1,620,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		468.00000	674,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,964.00000	2,351,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		5,162.00000	4,407,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		109.00000	173,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.73900	7.59500		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		8,027.00000	7,279,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		278.00000	362,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		8,265.00000	7,510,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		255.00000	331,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,791.00000	7,049,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		304.00000	394,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.81100	7.66100		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,912.00000	6,255,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		997.00000	1,182,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		7,118.00000	6,453,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		942.00000	1,120,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,703.00000	6,054,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,050.00000	1,243,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.87300	7.71600		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,931.00000	6,299,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,454.00000	1,680,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		7,122.00000	6,482,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,390.00000	1,608,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,742.00000	6,118,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,521.00000	1,754,000	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			7.71600	7.56800		9.75	0.00	0	7,108.00
R208	On	03/11/2011	Bond Future	8.75	Call		7,241.00000	6,326,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		36.00000	64,000	10.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		7,523.00000	6,604,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		29.00000	53,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		6,958.00000	6,049,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		44.00000	77,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		552.00000	813,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,960.00000	2,279,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		260.00000	406,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		4,202.00000	3,406,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		5,279.00000	4,422,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		133.00000	218,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		8,088.00000	7,162,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		20.00000	36,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.78600	7.63200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		8,423.00000	7,568,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		328.00000	431,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,675.00000	7,814,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		301.00000	398,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		8,172.00000	7,325,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		357.00000	468,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.85000	7.69100		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		8,359.00000	7,560,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		764.00000	931,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,590.00000	7,783,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		721.00000	880,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		8,129.00000	7,338,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		810.00000	985,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.90500	7.73900		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		7,385.00000	6,661,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,577.00000	1,839,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		7,592.00000	6,859,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,509.00000	1,762,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		7,179.00000	6,464,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,648.00000	1,919,000	10.71	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.12000	8.00400		16.50	0.00	0	1,383.00
R209	On	03/11/2011	Bond Future	8.75	Call		6,627.00000	5,702,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		275.00000	392,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		6,982.00000	6,042,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		233.00000	335,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		6,274.00000	5,366,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		323.00000	457,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.17100	8.05200		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		8,761.00000	7,893,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		904.00000	1,093,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		9,072.00000	8,192,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		834.00000	1,012,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		8,453.00000	7,597,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		979.00000	1,181,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.21900	8.09600		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		9,133.00000	8,307,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,683.00000	1,940,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		9,418.00000	8,581,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,589.00000	1,834,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		8,851.00000	8,037,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,784.00000	2,053,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.25900	8.13300		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		10,979.00000	10,133,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,005.00000	2,258,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		11,252.00000	10,398,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,914.00000	2,159,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		10,706.00000	9,870,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,099.00000	2,362,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			137.81279	137.62028			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,620.00000	6,813,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		6,570.00000	6,763,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		6,670.00000	6,863,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.24533	113.24273			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,993.00000	111,995,000		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		111,943.00000	111,945,000		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		112,043.00000	112,045,000		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			113.53798	113.53553			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,036.00000	3,038,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,986.00000	2,988,000		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		3,086.00000	3,088,000		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			111.71742	111.71217			0.00	0	2,667.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		109,212.00000	109,217,000		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		109,162.00000	109,167,000		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		109,262.00000	109,267,000		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			111.85752	111.85235			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,352.00000	3,358,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		3,302.00000	3,308,000		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		3,402.00000	3,408,000		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			8.18100	8.05900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		5,892.00000	4,808,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		6,295.00000	5,211,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		5,485.00000	4,401,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.24200	8.11700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		7,331.00000	6,236,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		7,719.00000	6,624,000		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		6,941.00000	5,845,000		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			8.29500	8.16700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		8,768.00000	7,659,000		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		9,141.00000	8,032,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		8,392.00000	7,284,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.34000	8.20800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		8,374.00000	7,244,000		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		8,746.00000	7,616,000		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		8,000.00000	6,869,000		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	19/09/2011	Foreign Exchange Future			14,619.94000	14,538.58000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future			1.13940	1.12220		17.67		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		264.00000	405,000	15.56		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		42.00000	11,000	15.56		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		46.00000	87,000	17.67		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		324.00000	193,000	17.67		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		725.00000	895,000	21.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		3.00000	1,000	21.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.15400	1.13670		17.56		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		599.00000	716,000	16.38		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		232.00000	176,000	16.38		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		361.00000	445,000	17.56		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		494.00000	405,000	17.56		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		955.00000	1,098,000	15.73		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		88.00000	58,000	15.73		0.00	0	0.00

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**Total for Derivatives :** **947,330,857.30**      **81,745**      **1,121,479.00**

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**i-Bonds**

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		3,700,000,000,000.00		37,000,000	18,500,000.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000		21,679,700,000,000.00		216,797,000	166,797,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	7,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB305L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	40,687,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000		3,780,000,000,000.00		37,800,000	18,900,000.00
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		700,000,000,000.00		7,000,000	4,428,000.00
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
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	1,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			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
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,752,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL035On	20/09/2011	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL090	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL091	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL092	On	26/12/2015			100.00000	100.00000			0.00	0	0.00
ACL093	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL094	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL095	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
ACL096	On	20/06/2020			100.00000	100.00000			0.00	0	0.00
ACL097	On	20/12/2025			100.00000	100.00000			0.00	0	0.00
ACL098	On	20/12/2025			100.00000	100.00000			0.00	0	0.00
ACL099	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL100	On	20/12/2017			100.00000	100.00000			0.00	0	0.00
ACL101	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
ACL102	On	12/07/2013			100.00000	100.00000			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	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	3,222,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		600,000,000,000.00		6,000,000	1,500,000.00
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	64,725,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	11,000,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		852,360,000,000.00		8,523,600	4,261,800.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP51	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000		18,000,000,000,000.00	180,000,000	180,000,000	60,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	100.00000			15,000,000,000,000.00	150,000,000	75,000,000.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,996,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032	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
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	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
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,682,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
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	12,500,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,888,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	169,918,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	553,042,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	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
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
EQ157L	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	156,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	169,133,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	479,400,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	41,100,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	184,000,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,042,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			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
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000,000.00
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
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	23,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	593,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	60.00
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			3,300,000,000,000.00	33,000,000	22,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 20/12/2011 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
GRD15 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	750,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		104,000,000,000.00	1,040,000	29,364,000.00	
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	18,269,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	12,500,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214 On	03/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND215 On	10/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND216 On	17/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND217 On	24/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND218 On	02/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND219 On	08/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND220 On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND221 On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND222 On	29/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
IND223 On	05/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING100 On	19/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING101 On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING114 On	31/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING115 On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING116 On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ING122 On	26/09/2011	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
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING127	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	403,000.00
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			980,000,000,000.00	9,800,000	51,318,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	9,000,000.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000		150,000,000,000,000.00		1,500,000,000	750,000,000.00
MCB1M	On	30/10/2011			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
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,900,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	13,100,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,702,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		8,168,000,000,000.00		81,680,000	40,840,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	6,895,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,679,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	2,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,945,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	4,000,000.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	6,667,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	7,650,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	11,900,000.00
NRA02	On	31/05/2023			100.00000	100.00000				0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000				0.00	0	7,581,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	35,668,000.00
OMN01	On	28/11/2011	Spot Bond			100.00000	100.00000		1,560,000,000,000.00	15,600,000	15,600,000	3,900,000.00
OTC1A	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.47000	6.32000		92,437,526,648,000.00	14,287,098,400	15,676,923,000.00	
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			7.89500	7.76500		27,188,548,360,000.00	3,443,768,000	8,622,686,200.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			0.30000	0.30000		336,000,000,000.00	1,120,000,000	2,155,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.25000	2.25000			79,650,000,000.00	35,400,000	201,021,000.00
R201	On	21/12/2014	Spot Bond			6.15000	6.00000			12,166,545,000,000.00	1,978,300,000	3,193,360,745.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			558,600,000,000.00	245,000,000	1,225,943,622.00
R203	On	15/09/2017	Spot Bond			7.20000	7.07000			34,472,448,000,000.00	4,787,840,000	8,071,005,000.00
R204	On	21/12/2018	Spot Bond			7.43500	7.31000			21,148,627,015,000.00	2,844,469,000	6,162,154,100.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	4,115,000,000.00
R206	On	15/01/2014	Spot Bond			6.00000	5.84500			57,526,380,000,000.00	9,587,730,000	5,653,057,000.00
R207	On	15/01/2020	Spot Bond			7.62000	7.48500			32,428,940,425,200.00	4,255,766,460	7,694,358,800.00
R208	On	31/03/2021	Spot Bond			7.67500	7.53000			18,905,067,675,000.00	2,463,201,000	7,206,542,100.00
R209	On	31/03/2036	Spot Bond			8.09000	7.97500			22,022,651,927,940.00	2,722,206,666	8,838,581,000.00
R210	On	31/03/2028	Spot Bond			2.27000	2.28000			63,560,000,000.00	28,000,000	746,300,000.00
R211	On	31/01/2017	Spot Bond			1.37000	1.37000			19,180,000,000.00	14,000,000	1,156,555,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.25000			1,500,750,000,000.00	667,000,000	574,100,000.00
R213	On	28/02/2031	Spot Bond			8.14500	8.02500			14,172,300,000,000.00	1,740,000,000	1,053,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,461,860,000,000.00	686,440,000	3,164,477,989.00
R220C	On	15/09/2011	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
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	0	0.00
RPP03	On	10/10/2012	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
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	4,388,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,321,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000		24,000,000,000,000.00	240,000,000	80,000,000.00	
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	2,258,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN857On 21/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN858On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN859On 23/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN862	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			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
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	277,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	243,799,200.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	86,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	26,200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
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	35,000,000.00
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	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	129,370,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>606,612,695,051,140.00</b>	<b>53,577,460,126</b>	<b>90,853,498,896.00</b>
<b>Grand Total:</b>							<b>606,613,642,381,997.00</b>	<b>53,577,541,871</b>	<b>90,854,620,375.00</b>