



Daily MTM Report

Daily summary for: 05/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/12/2011 Foreign Exchange Future			8.10690	8.35720		27.25	178,838,214.00	22,060	306,229.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		1,053.00000	835,000	23.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		46.00000	78,000	23.29	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		1,010.00000	797,000	23.50	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		53.00000	90,000	23.50	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		1,097.00000	874,000	23.08	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		40.00000	67,000	23.08	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		7.00000	14,000	23.51	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,614.00000	1,371,000	23.51	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		228.00000	336,000	26.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		585.00000	443,000	26.63	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		17.00000	30,000	23.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		1,374.00000	1,137,000	23.31	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		35.00000	59,000	23.12	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		1,142.00000	916,000	23.12	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		2,209.00000	1,960,000	26.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		2.00000	3,000	26.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		68.00000	117,000	23.92	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		925.00000	724,000	23.92	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,911.00000	1,662,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		4.00000	5,000	24.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,960.00000	1,712,000	24.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	5,000	24.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		2,110.00000	1,860,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		3.00000	3,000	25.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		558.00000	422,000	26.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		251.00000	365,000	26.94	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		2,409.00000	2,159,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		2.00000	2,000	27.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		967.00000	760,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		60.00000	103,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,663.00000	1,419,000	23.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		6.00000	12,000	23.55	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,565.00000	1,323,000	23.47	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		8.00000	16,000	23.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		642.00000	489,000	26.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		185.00000	282,000	26.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		774.00000	594,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		117.00000	187,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,517.00000	1,276,000	23.43	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		10.00000	19,000	23.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		2,060.00000	1,811,000	25.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		3.00000	4,000	25.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		2,010.00000	1,761,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		3.00000	4,000	24.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		2,359.00000	2,109,000	27.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		2.00000	2,000	27.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		706.00000	539,000	25.38	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		149.00000	232,000	25.38	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		847.00000	656,000	24.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		90.00000	149,000	24.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,762.00000	1,515,000	23.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	8,000	23.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,508.00000	2,258,000	28.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		674.00000	513,000	25.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		167.00000	256,000	25.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		30.00000	52,000	23.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		1,187.00000	959,000	23.16	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,811.00000	1,564,000	23.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		4.00000	7,000	23.67	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		424.00000	316,000	28.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		417.00000	559,000	28.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		486.00000	365,000	27.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		329.00000	458,000	27.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		2,259.00000	2,009,000	26.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		2.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		1,233.00000	1,002,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		26.00000	45,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,469.00000	1,229,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		12.00000	22,000	23.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		1,280.00000	1,047,000	23.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		23.00000	40,000	23.24	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,712.00000	1,467,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		5.00000	10,000	23.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		2,159.00000	1,910,000	25.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	3,000	25.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		443.00000	331,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		386.00000	524,000	28.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,861.00000	1,613,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	6,000	23.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		1,421.00000	1,183,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		14.00000	26,000	23.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		810.00000	624,000	24.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		103.00000	167,000	24.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		404.00000	301,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		447.00000	594,000	28.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		464.00000	348,000	28.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		357.00000	491,000	28.10	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		739.00000	566,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		132.00000	209,000	25.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		1,326.00000	1,091,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		19.00000	34,000	23.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		533.00000	403,000	27.25	0.00	0	11,900.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		276.00000	396,000	27.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		2,309.00000	2,059,000	26.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		2.00000	2,000	26.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		612.00000	465,000	26.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		205.00000	308,000	26.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		885.00000	690,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		78.00000	133,000	24.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		509.00000	383,000	27.53	38,300.00	100	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		302.00000	426,000	27.53	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		293.00000	218,000	30.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		686.00000	861,000	30.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		723.00000	901,000	31.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		280.00000	208,000	31.25	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		57.00000	38,000	40.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		2,650.00000	2,881,000	40.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,563.00000	3,806,000	40.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		20.00000	13,000	40.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		614.00000	781,000	30.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		321.00000	238,000	30.39	0.00	0	400.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.19950	8.45330		26.15	1,557,905.00	190	47,113.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,482.00000	1,257,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		65.00000	94,000	22.41	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	19/03/2012	Foreign Exchange Future	7.09	Call		1,439.00000	1,216,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		72.00000	103,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,526.00000	1,298,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		59.00000	85,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,513.00000	1,286,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		60.00000	87,000	22.40	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,384.00000	1,165,000	22.44	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		81.00000	116,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,301.00000	1,087,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		98.00000	138,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,692.00000	1,457,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		39.00000	58,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,342.00000	1,125,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		89.00000	126,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,738.00000	1,501,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		35.00000	52,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		1,065.00000	880,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		162.00000	231,000	23.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		817.00000	673,000	24.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		314.00000	424,000	24.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,180.00000	975,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		127.00000	176,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		655.00000	540,000	26.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		502.00000	641,000	26.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,785.00000	1,546,000	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		32.00000	47,000	22.33	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		635.00000	523,000	26.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		532.00000	674,000	26.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,647.00000	1,414,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		44.00000	65,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		790.00000	652,000	25.11	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		337.00000	453,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,427.00000	1,205,000	22.43	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		74.00000	106,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,833.00000	1,591,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		30.00000	42,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,141.00000	942,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		138.00000	193,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		696.00000	576,000	26.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		443.00000	577,000	26.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		873.00000	718,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		270.00000	369,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,470.00000	1,245,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		67.00000	96,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,880.00000	1,636,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		27.00000	37,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		902.00000	741,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		249.00000	342,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		764.00000	632,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		361.00000	483,000	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		844.00000	695,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		291.00000	396,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		718.00000	594,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		415.00000	545,000	25.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,220.00000	1,011,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		117.00000	162,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,260.00000	1,049,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		107.00000	150,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,602.00000	1,371,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		49.00000	72,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		963.00000	794,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		210.00000	295,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		741.00000	612,000	25.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		388.00000	513,000	25.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,103.00000	911,000	22.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		150.00000	212,000	22.89	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,072.00000	1,824,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		19.00000	25,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,315.00000	2,065,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		12.00000	16,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		1,028.00000	851,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		175.00000	252,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		675.00000	557,000	26.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		472.00000	608,000	26.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,266.00000	2,017,000	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	18,000	23.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,557.00000	1,328,000	22.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		54.00000	79,000	22.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		932.00000	767,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		229.00000	318,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		616.00000	506,000	26.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		563.00000	707,000	26.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,024.00000	1,777,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		21.00000	28,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		995.00000	822,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		192.00000	273,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,928.00000	1,682,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		25.00000	33,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,976.00000	1,729,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		23.00000	30,000	22.45	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,121.00000	1,872,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		18.00000	23,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,364.00000	2,114,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		11.00000	15,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		598.00000	490,000	27.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		595.00000	741,000	27.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		580.00000	475,000	27.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		627.00000	776,000	27.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		482.00000	396,000	28.59	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		829.00000	997,000	28.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.28480	8.54200		25.55	961,036.80	116	22,713.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,437.00000	1,225,000	21.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		145.00000	190,000	21.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,399.00000	1,189,000	21.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		157.00000	204,000	21.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,475.00000	1,261,000	21.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		133.00000	176,000	21.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.36980	8.63050		25.40	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,604.00000	1,394,000	21.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		174.00000	224,000	21.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,567.00000	1,360,000	21.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		187.00000	240,000	21.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,642.00000	1,429,000	21.35	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		162.00000	209,000	21.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		201.00000	257,000	21.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,531.00000	1,327,000	21.63	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,179.00000	1,344,000	27.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		709.00000	614,000	27.55	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,152.00000	1,004,000	23.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		422.00000	534,000	23.60	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		865.00000	751,000	26.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		835.00000	981,000	26.12	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,252.00000	1,421,000	27.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		682.00000	591,000	27.83	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.46810	8.72850		25.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,414.00000	1,248,000	22.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		386.00000	480,000	22.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,384.00000	1,225,000	23.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		406.00000	507,000	23.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,444.00000	1,272,000	22.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		366.00000	454,000	22.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		528.00000	652,000	24.20	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,256.00000	1,120,000	24.20	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,229.00000	1,388,000	27.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		857.00000	756,000	27.31	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.57860	8.83750		25.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,439.00000	1,299,000	24.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		552.00000	670,000	24.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,417.00000	1,280,000	24.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		580.00000	701,000	24.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,465.00000	1,319,000	23.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		528.00000	640,000	23.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,276.00000	1,425,000	27.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		1,013.00000	904,000	27.10	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,376.00000	1,243,000	24.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		639.00000	764,000	24.68	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.53350	9.77920		27.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,350.00000	2,218,000	25.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,071.00000	1,185,000	25.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,333.00000	2,202,000	26.10	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	12/12/2014	Foreign Exchange Future	8.55	Put		1,104.00000	1,219,000	26.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,368.00000	2,234,000	25.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,039.00000	1,151,000	25.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		766.00000	865,000	24.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,545.00000	2,398,000	24.41	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.34880	10.59450		28.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,904.00000	2,753,000	27.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,510.00000	1,604,000	27.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,885.00000	2,735,000	27.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,541.00000	1,636,000	27.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,924.00000	2,771,000	26.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,480.00000	1,572,000	26.95	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.10690	8.35720		27.25	81,069.00	10	545.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			137,360.00000	113,677,000	23.31	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,640.00000	2,987,000	23.31	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			132,643.00000	109,137,000	23.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			1,923.00000	3,447,000	23.27	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			142,111.00000	118,268,000	23.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,391.00000	2,578,000	23.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.19950	8.45330		26.15	40,997.50	5	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			106,519.00000	88,030,000	23.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			16,189.00000	23,080,000	23.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			102,832.00000	85,066,000	23.28	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			17,502.00000	25,116,000	23.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		110,278.00000	91,091,000	22.89		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		14,948.00000	21,141,000	22.89		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.48820	12.87220			25.27	17,421,039.00	1,395	17,130.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		1,318.00000	1,022,000	22.65		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		96.00000	184,000	22.65		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		1,278.00000	988,000	22.76		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		106.00000	200,000	22.76		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		1,359.00000	1,057,000	22.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		87.00000	169,000	22.54		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		920.00000	697,000	24.23		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		248.00000	409,000	24.23		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,628.00000	1,285,000	21.89		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		56.00000	97,000	21.89		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		1,126.00000	858,000	23.19		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		154.00000	270,000	23.19		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		1,239.00000	954,000	22.87		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		117.00000	216,000	22.87		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,390.00000	2,018,000	24.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		18.00000	30,000	24.14		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		2,196.00000	1,829,000	23.51		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		24.00000	41,000	23.51		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.62280	13.01170			23.72	504,912.00	40	6,594.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,730.00000	1,418,000	20.90		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		168.00000	245,000	20.90		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,691.00000	1,384,000	20.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		179.00000	261,000	20.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,769.00000	1,452,000	20.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		157.00000	229,000	20.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,653.00000	1,351,000	21.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		191.00000	278,000	21.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,404.00000	1,136,000	21.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		292.00000	413,000	21.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,101.00000	1,773,000	21.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		89.00000	150,000	21.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,471.00000	1,194,000	21.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		259.00000	371,000	21.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		1,162.00000	938,000	22.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		450.00000	615,000	22.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,809.00000	1,487,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		147.00000	214,000	20.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,188.00000	1,858,000	21.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		76.00000	135,000	21.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,540.00000	1,255,000	21.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		228.00000	332,000	21.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,015.00000	1,689,000	21.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		103.00000	166,000	21.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.74750	13.14090		24.04	63,737.50	5	2,637.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,682.00000	1,421,000	21.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		391.00000	524,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,651.00000	1,394,000	22.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		410.00000	547,000	22.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,715.00000	1,449,000	21.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		374.00000	502,000	21.86	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10910		26.74	0.00	0	5,890.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,913.00000	2,544,000	26.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	4,000	26.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,930.00000	1,580,000	24.84	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		20.00000	40,000	24.84	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,911.00000	3,541,000	32.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	32.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10680	0.11050		25.69	0.00	0	26.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		2,123.00000	1,794,000	23.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		73.00000	114,000	23.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,352.00000	1,105,000	25.69	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		302.00000	425,000	25.69	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		3,061.00000	2,698,000	23.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		11.00000	18,000	23.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.78260	11.09090		24.53	3,666,084.00	340	27,717.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,340.00000	1,067,000	21.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		49.00000	84,000	21.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,294.00000	1,028,000	21.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		53.00000	95,000	21.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,386.00000	1,108,000	21.23	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		45.00000	75,000	21.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,160.00000	915,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		69.00000	132,000	21.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,572.00000	1,283,000	21.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		31.00000	50,000	21.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,810.00000	1,515,000	22.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		19.00000	32,000	22.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,714.00000	1,421,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		23.00000	38,000	21.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		283.00000	216,000	28.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		942.00000	1,183,000	28.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,205.00000	951,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		64.00000	118,000	21.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		319.00000	243,000	27.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		828.00000	1,060,000	27.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,619.00000	1,329,000	21.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		28.00000	46,000	21.68	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		523.00000	397,000	25.30	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		432.00000	614,000	25.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		963.00000	744,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		122.00000	211,000	22.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		306.00000	233,000	27.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		865.00000	1,100,000	27.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		891.00000	685,000	22.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		150.00000	252,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		1,119.00000	879,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		78.00000	146,000	21.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,525.00000	1,238,000	21.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		34.00000	55,000	21.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		443.00000	336,000	26.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		552.00000	753,000	26.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		1,040.00000	809,000	22.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		99.00000	176,000	22.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		1,079.00000	844,000	22.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		88.00000	161,000	22.06	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		135.00000	231,000	22.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		926.00000	714,000	22.60	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		545.00000	414,000	25.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		404.00000	581,000	25.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,060.00000	1,309,000	28.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		251.00000	192,000	28.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.90860	11.22130		23.30	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,307.00000	1,085,000	21.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		186.00000	276,000	21.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,272.00000	1,054,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		201.00000	295,000	21.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,346.00000	1,118,000	21.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		175.00000	259,000	21.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,212.00000	1,921,000	21.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		41.00000	62,000	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,202.00000	993,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		231.00000	334,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,548.00000	1,290,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		127.00000	181,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,258.00000	1,966,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		37.00000	57,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,466.00000	1,219,000	20.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		145.00000	210,000	20.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		982.00000	812,000	22.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		361.00000	503,000	22.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		902.00000	747,000	22.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		431.00000	588,000	22.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,169.00000	963,000	21.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		248.00000	354,000	21.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		744.00000	614,000	23.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		623.00000	805,000	23.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		598.00000	494,000	25.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		877.00000	1,085,000	25.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		830.00000	687,000	23.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		509.00000	678,000	23.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		523.00000	433,000	25.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,052.00000	1,274,000	25.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		808.00000	668,000	23.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		537.00000	709,000	23.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,760.00000	1,489,000	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		89.00000	130,000	20.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		667.00000	550,000	24.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		746.00000	941,000	24.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.02630	11.34310		22.77	33,078.90	3	14,119.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,301.00000	1,105,000	20.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		358.00000	479,000	20.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,271.00000	1,079,000	21.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		378.00000	503,000	21.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,331.00000	1,131,000	20.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		338.00000	455,000	20.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.14330	11.46540		22.69	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,284.00000	1,159,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		544.00000	741,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,254.00000	1,133,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		564.00000	765,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,314.00000	1,185,000	22.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		524.00000	717,000	22.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			398.99600	396.71800			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			404.72300	402.41200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			365.60200	363.51000			1,133,366,200.00	310	1,692.00
ALBI	On	02/02/2012	Index Future			370.84900	368.72700			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			8.04160	8.29090		29.13	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,591.00000	1,342,000	30.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	0,000	30.84	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,541.00000	1,293,000	30.25	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	1,000	30.25	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,641.00000	1,392,000	31.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	31.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		1.00000	2,000	27.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		1,292.00000	1,044,000	27.29	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		4.00000	13,000	24.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		895.00000	655,000	24.82	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		557.00000	764,000	36.25	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		98.00000	56,000	36.25	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		364.00000	545,000	33.62	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		155.00000	87,000	33.62	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		773.00000	994,000	38.66	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		64.00000	36,000	38.66	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			8.03630	8.28580		29.82	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		559.00000	352,000	27.09	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		23.00000	66,000	27.09	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		516.00000	319,000	27.55	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		30.00000	83,000	27.55	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		603.00000	388,000	26.63	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		17.00000	52,000	26.63	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.71440	7.83100		22.47	385,720.00	50	10,759.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,200.00000	1,090,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	26,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,154.00000	1,045,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		23.00000	31,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,247.00000	1,136,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	22,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		500.00000	422,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		169.00000	208,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		639.00000	550,000	22.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		108.00000	136,000	22.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.73240	7.85160		21.85	0.00	0	22,259.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		803.00000	716,000	21.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		201.00000	234,000	21.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		769.00000	684,000	21.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		217.00000	252,000	21.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		838.00000	749,000	21.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		186.00000	217,000	21.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		704.00000	624,000	21.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		252.00000	292,000	21.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,025.00000	927,000	21.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		123.00000	145,000	21.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		510.00000	446,000	21.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		408.00000	464,000	21.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		672.00000	595,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		270.00000	313,000	21.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		986.00000	890,000	21.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		134.00000	158,000	21.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,680.00000	1,565,000	22.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		28.00000	33,000	22.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.75410	7.87590		21.56	317,918.10	41	6,131.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		675.00000	606,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		449.00000	502,000	21.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		651.00000	583,000	21.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		475.00000	529,000	21.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		701.00000	630,000	21.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		425.00000	476,000	21.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.72070	8.81650		13.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,819.00000	1,745,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		303.00000	324,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,781.00000	1,707,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		315.00000	336,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,857.00000	1,783,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	312,000	13.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.72020	7.85530		20.12	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		672.00000	562,000	19.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		67.00000	92,000	19.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		632.00000	525,000	19.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		77.00000	105,000	19.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		713.00000	600,000	19.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		58.00000	80,000	19.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		394.00000	315,000	20.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		189.00000	245,000	20.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,073.00000	945,000	20.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		18.00000	25,000	20.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		424.00000	340,000	19.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		169.00000	220,000	19.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		1,026.00000	899,000	19.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		21.00000	29,000	19.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		556.00000	457,000	19.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		101.00000	137,000	19.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		979.00000	853,000	19.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		24.00000	33,000	19.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		520.00000	426,000	19.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		115.00000	156,000	19.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.79980	7.93760		19.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		608.00000	524,000	18.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		220.00000	274,000	18.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		579.00000	498,000	18.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		241.00000	298,000	18.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		641.00000	551,000	18.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		203.00000	251,000	18.61	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07000	0.08310			0.00	0	12,659.00
CF CANOn	19/12/2011	Can-Do Future			0.09430	0.12010			0.00	0	18,519.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.13660	0.10800			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.47360	0.56790			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.14180	0.08100			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.15390	0.12500			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.79950	9.09700		26.51	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		899.00000	673,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		102.00000	174,000	23.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		862.00000	641,000	24.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		115.00000	192,000	24.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		937.00000	705,000	23.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		90.00000	156,000	23.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		757.00000	558,000	24.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		160.00000	259,000	24.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,019.00000	774,000	23.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		72.00000	125,000	23.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,239.00000	965,000	22.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		42.00000	66,000	22.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		724.00000	532,000	25.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		177.00000	283,000	25.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		532.00000	384,000	27.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		335.00000	485,000	27.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		345.00000	243,000	29.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		648.00000	844,000	29.54	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	9.15	Call		428.00000	304,000	28.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		481.00000	655,000	28.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		791.00000	584,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		144.00000	235,000	24.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,149.00000	886,000	23.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		52.00000	87,000	23.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,377.00000	1,097,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		30.00000	48,000	23.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		581.00000	421,000	26.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		284.00000	422,000	26.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,470.00000	1,188,000	23.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	39,000	23.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		634.00000	463,000	25.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		237.00000	364,000	25.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		510.00000	366,000	27.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		363.00000	517,000	27.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		693.00000	508,000	25.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		196.00000	309,000	25.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		331.00000	233,000	29.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		684.00000	884,000	29.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		410.00000	291,000	28.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		513.00000	692,000	28.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.92240	9.22480		25.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		932.00000	754,000	24.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		307.00000	432,000	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		903.00000	731,000	24.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		328.00000	459,000	24.77	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		961.00000	777,000	24.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		286.00000	405,000	24.35	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				366.81100	364.76400			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		77,640.00000	98,110,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	Call		77,540.00000	98,010,000		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		77,740.00000	98,210,000		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				372.07600	369.99900			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		9,990.00000	30,760,000		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		9,890.00000	30,660,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Call		10,090.00000	30,860,000		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			160.36900	160.40400			0.00	0	85.00
IGOV	On	02/02/2012	Index Future			162.67100	162.70700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			440.88000	440.88000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.47000	5.47000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.36000	5.36000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.32000	5.33000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.26000	5.28000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.24000	5.26000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.26000	5.31000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.38000	5.49000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.57000	5.70000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.83000	5.98000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.13000	6.29000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.42000	6.59000			0.00	500	500.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			358.78600	356.46300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			363.93500	361.58000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.84600	6.98200		4.00	200,670,371.36	1,616	15,695.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,662.00000	5,176,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,841.00000	5,355,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,483.00000	4,997,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,731.00000	1,297,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		89.00000	169,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		545.00000	325,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		613.00000	907,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		829.00000	1,174,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		385.00000	216,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,167.00000	2,651,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		50.00000	20,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.93800	7.08600		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,948.00000	5,437,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		104.00000	71,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,103.00000	5,596,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		92.00000	63,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,793.00000	5,279,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		116.00000	80,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		511.00000	664,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		2,415.00000	2,046,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		4,045.00000	3,584,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		148.00000	209,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,192.00000	1,459,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		1,319.00000	1,064,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			7.01300	7.14700		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,942.00000	4,307,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		399.00000	325,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,073.00000	4,442,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		373.00000	302,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,813.00000	4,173,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		428.00000	348,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.07400	7.25100		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,230.00000	3,608,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		990.00000	830,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,335.00000	3,718,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		947.00000	792,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,127.00000	3,499,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,034.00000	869,000	4.31	0.00	0	0.00
R157	On	15/09/2015	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
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.54600	8.65000		12.00	103,671,684.06	861	30,167.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,725.00000	4,496,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		545.00000	346,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,076.00000	4,875,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		452.00000	281,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,386.00000	4,126,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		652.00000	422,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,256.00000	878,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,178.00000	2,770,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,481.00000	4,623,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		213.00000	325,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,460.00000	2,751,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		629.00000	890,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		1,251.00000	1,674,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,184.00000	1,636,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,438.00000	5,262,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		373.00000	226,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		8,329.00000	7,385,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		40.00000	67,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		128.00000	201,000	12.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.00	Put		6,391.00000	5,494,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		339.00000	502,000	12.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.20	Put		4,624.00000	3,816,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.63100	8.73900		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,848.00000	5,466,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,510.00000	2,140,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,119.00000	5,755,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,341.00000	1,989,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,586.00000	5,184,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,691.00000	2,301,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		10,188.00000	9,355,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		660.00000	815,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		20,399.00000	19,426,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		44.00000	59,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		8,116.00000	7,358,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,101.00000	1,331,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,187.00000	33,175,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		103,961.00000	104,949,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.71100	8.82200		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,665.00000	6,240,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,093.00000	3,671,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,910.00000	6,498,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,902.00000	3,494,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,426.00000	5,986,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,292.00000	3,856,000	13.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.78600	8.90100		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,993.00000	5,492,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,327.00000	5,812,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,202.00000	5,714,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		6,092.00000	5,590,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,789.00000	5,275,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,569.00000	6,042,000	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			214.21661	214.31459			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,315.00000	2,217,000		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		2,265.00000	2,167,000		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		2,365.00000	2,267,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			241.99390	241.73604			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		3,236.00000	3,494,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.55	Call		3,186.00000	3,444,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		3,286.00000	3,544,000		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			6.45800	6.59900		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,942.00000	4,349,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,079.00000	4,486,000	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		3,804.00000	4,211,000	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			6.52100	6.67600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,092.00000	4,501,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	5,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,216.00000	4,626,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		6.00000	3,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,967.00000	4,375,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	5,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.56600	6.73800		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,644.00000	3,004,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		213.00000	153,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,744.00000	3,108,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		195.00000	138,000	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	7.70	Call		2,545.00000	2,900,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		232.00000	167,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.59200	6.78400		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,015.00000	2,336,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		443.00000	337,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,097.00000	2,423,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		416.00000	316,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,935.00000	2,251,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		472.00000	361,000	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			178.36535	178.62118			10,701,921.00	60	32,686.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,121.00000	177,865,000		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		178,071.00000	177,815,000		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		178,171.00000	177,915,000		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			178.26228	178.52191			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,522.00000	1,262,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,472.00000	1,212,000		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		1,572.00000	1,312,000		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	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			7.68600	7.81200		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,209.00000	3,775,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		47.00000	21,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,423.00000	3,995,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		36.00000	16,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,998.00000	3,557,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		62.00000	29,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.79400	7.92600		7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,132.00000	4,614,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		510.00000	397,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,305.00000	4,795,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		469.00000	363,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,961.00000	4,435,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		554.00000	433,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.89100	8.03100		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,112.00000	4,549,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,071.00000	903,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,261.00000	4,706,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,013.00000	852,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,965.00000	4,395,000	7.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,132.00000	956,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.98200	8.13100		7.00	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	02/08/2012	Bond Future	8.50	Call		3,556.00000	3,932,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2,048.00000	1,807,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,679.00000	4,062,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,968.00000	1,734,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,434.00000	3,804,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2,128.00000	1,881,000	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			7.95100	8.06600		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,620.00000	4,204,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		59.00000	28,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,861.00000	4,451,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		46.00000	21,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,382.00000	3,959,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		76.00000	38,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.05200	8.17300		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,669.00000	5,183,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		521.00000	410,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,869.00000	5,390,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		478.00000	373,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,473.00000	4,978,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		570.00000	449,000	8.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.14800	8.27400		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,892.00000	4,309,000	8.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		1,557.00000	1,345,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,057.00000	4,483,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,481.00000	1,277,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,735.00000	4,144,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,642.00000	1,422,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.23900	8.37200		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,387.00000	3,744,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,774.00000	2,489,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,519.00000	3,884,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,668.00000	2,391,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,258.00000	3,607,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,884.00000	2,591,000	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			6.15100	6.28800		2.25	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,935.00000	3,216,000	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		3,034.00000	3,315,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,837.00000	3,117,000	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			6.19500	6.35100		2.25	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	02/02/2012	Bond Future	8.00	Call		2,956.00000	3,236,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		10.00000	6,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,042.00000	3,323,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		9.00000	5,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,870.00000	3,149,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		12.00000	6,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.21600	6.39600		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,929.00000	2,170,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		188.00000	141,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,994.00000	2,237,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		175.00000	130,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,866.00000	2,104,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		203.00000	153,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.19600	6.41000		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,495.00000	1,712,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		355.00000	279,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,544.00000	1,763,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		337.00000	263,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,446.00000	1,660,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		374.00000	294,000	2.17	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.18000	8.28400		8.75	103,573,656.70	1,070	8,999.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,771.00000	3,280,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		191.00000	111,000	9.10	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	8.80	Call		3,005.00000	3,528,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		153.00000	88,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,542.00000	3,037,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		234.00000	141,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,445.00000	1,974,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		249.00000	367,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		648.00000	884,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,407.00000	1,055,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		1,179.00000	1,523,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		808.00000	564,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		5,765.00000	5,182,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		8.00000	14,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		3,194.00000	2,673,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		123.00000	191,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		2,214.00000	1,765,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		308.00000	447,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		1,343.00000	1,713,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		692.00000	474,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.27900	8.38800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,151.00000	4,598,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		874.00000	722,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,345.00000	4,802,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		807.00000	664,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,960.00000	4,398,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		945.00000	784,000	9.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future			8.37400	8.48800		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,598.00000	3,962,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,217.00000	1,972,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,753.00000	4,125,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,111.00000	1,874,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,441.00000	3,796,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,321.00000	2,067,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.46600	8.58500		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,755.00000	4,104,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,907.00000	2,639,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,898.00000	4,254,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,795.00000	2,534,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,615.00000	3,956,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		3,023.00000	2,747,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.21200	8.30600		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,844.00000	3,328,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		222.00000	139,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,092.00000	3,589,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		181.00000	110,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,604.00000	3,072,000	10.27	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	8.70	Put		273.00000	173,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,466.00000	2,018,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		291.00000	411,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,390.00000	1,061,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		749.00000	988,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,349.00000	1,692,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		786.00000	561,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,602.00000	4,121,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		117.00000	68,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.30200	8.40000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,405.00000	4,832,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		968.00000	817,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,613.00000	5,049,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		897.00000	755,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,201.00000	4,619,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,044.00000	884,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.38700	8.48800		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,635.00000	5,023,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,760.00000	1,567,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,819.00000	5,215,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,670.00000	1,484,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,453.00000	4,834,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,854.00000	1,653,000	11.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.46700	8.57200		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,065.00000	4,400,000	10.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		3,076.00000	2,821,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,223.00000	4,564,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,959.00000	2,710,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,910.00000	4,237,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		3,197.00000	2,934,000	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			8.90200	8.99500		16.50	0.00	0	1,374.00
R209	On	03/11/2011	Bond Future	8.75	Call		675.00000	897,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,590.00000	2,094,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		799.00000	1,050,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,317.00000	1,850,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		565.00000	760,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,881.00000	2,358,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.97500	9.07100		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,768.00000	3,129,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,307.00000	2,938,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,951.00000	3,326,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,110.00000	2,754,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,593.00000	2,939,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,516.00000	3,131,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			9.04300	9.14200		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,461.00000	3,823,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,532.00000	4,150,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,636.00000	4,010,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,327.00000	3,957,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,292.00000	3,642,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,746.00000	4,352,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.10800	9.20900		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,992.00000	5,399,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,691.00000	4,349,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,179.00000	5,595,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,514.00000	4,181,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,808.00000	5,206,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,874.00000	4,523,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.72873	132.70885			0.00	0	750.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,709.00000	1,729,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.05	Call		1,659.00000	1,679,000		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		1,759.00000	1,779,000		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			112.97169	112.96524			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,715.00000	111,722,000		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		111,665.00000	111,672,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,765.00000	111,772,000		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			113.25541	113.24892			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,749.00000	2,755,000		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		2,699.00000	2,705,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,799.00000	2,805,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.72334	109.70793			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,208.00000	107,223,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,158.00000	107,173,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,258.00000	107,273,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.82987	109.81429			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,314.00000	1,330,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,264.00000	1,280,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,364.00000	1,380,000		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			8.92600	9.00400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,021.00000	1,408,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,617.00000	1,004,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,427.00000	1,815,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.01000	9.09000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		696.00000	78,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	310,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		308.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Put		1,087.00000	468,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.08400	9.16700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		625.00000	1,258,000		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		998.00000	1,631,000		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		249.00000	882,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.15400	9.24000			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		75.00000	721,000		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		446.00000	1,093,000		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		0.00000	347,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		300.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,074.15000	16,564.52000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00

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	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
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.27190	1.31120		27.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		2,151.00000	1,790,000	25.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		39.00000	71,000	25.82	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		1,707.00000	1,368,000	25.61	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		95.00000	149,000	25.61	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		2,625.00000	2,249,000	26.03	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		13.00000	30,000	26.03	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.28820	1.32810		26.45	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,633.00000	1,349,000	24.97	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		352.00000	467,000	24.97	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		1,319.00000	1,077,000	25.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		538.00000	695,000	25.61	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,995.00000	1,671,000	24.34	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		214.00000	289,000	24.34	0.00	0	0.00
Total for Derivatives :									1,755,893,844.92	28,772	1,304,421.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	651,500.00
AA384L	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			41,400,000,000.00	414,000	6,414,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB308L	On	15/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	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
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	12,000,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			27,600,000,000.00	276,000	1,484,200.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	12,400,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			11,800,000,000.00	118,000	13,713,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500				0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			20,200,000,000.00	202,000	10,972,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			24,700,000,000.00	247,000	8,702,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			11,300,000,000.00	113,000	113,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			214,900,000,000.00	2,149,000	2,149,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	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
ACL129On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 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
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	3,623,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	16,573,900.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	128,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	300,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			34,800,000,000.00	348,000	4,910,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			22,600,000,000.00	226,000	482,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	47,000.00
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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			28,500,000,000.00	285,000	473,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 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
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			33,300,000,000.00	333,000	3,924,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012			100.00000	100.00000			59,000,000,000,000.00	590,000,000	590,000,000.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			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
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			78,700,000,000.00	787,000	79,268,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			12,700,000,000.00	127,000	126,564,100.00
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	12,277,256.00
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	1,026,500.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
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
EQ159L	On	30/01/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			26,000,000,000.00	260,000	49,136,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,173,750,000.00	235,000	288,570,300.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	370,355,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			8,321,000,000.00	1,060,000	179,291,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			10,920,000,000.00	1,456,000	255,543,700.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			75,375,000,000.00	9,000,000	3,000,000.00
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			18,400,000,000.00	184,000	5,784,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
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	0.00
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
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
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
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,600,000.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	3,989,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			250,300,000,000.00	2,503,000	2,116,000.00
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	5,000,000.00
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			800,000,000,000.00	8,000,000	4,000,000.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2012			100.00000	100.00000			800,000,000,000.00	8,000,000	5,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			1,600,000.00	16	8.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		149,000,000,000.00		1,490,000	2,125,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			46,000,000,000.00	460,000	28,865,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			301,000,000,000.00	3,010,000	99,505,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			4,011,100,000,000.00	40,111,000	37,787,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	10,378,400.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			19,000,000,000.00	190,000	262,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000		14,500,000,000,000.00		145,000,000	145,000,000.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000		680,000,000,000.00		6,800,000	3,400,000.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		1,018,600,000,000.00		10,186,000	10,722,000.00
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		27,300,000,000.00		273,000	31,546,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,392,589.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	4,700,000.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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			17,900,000,000.00	179,000	16,140,000.00
MTN02	On	13/07/2014			100.00000	100.00000			41,300,000,000.00	413,000	5,941,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			26,000,000,000.00	260,000	6,103,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000		1,100,000,000,000.00		11,000,000	7,000,000.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	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
NBK1B	On	09/09/2012			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			24,100,000,000.00	241,000	6,841,400.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			11,700,000,000.00	117,000	6,984,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			40,500,000,000.00	405,000	13,018,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
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	5,622,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			27,400,000,000.00	274,000	11,083,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	57,047,800.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			72,600,000,000.00	726,000	35,232,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
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			6.82000	6.95000		174,857,536,700,000.00	25,638,935,000	14,001,976,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.52000	8.62000			50,119,010,760,000.00	5,882,513,000	9,605,332,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.39000	0.36000			118,395,420,000.00	303,578,000	1,138,500,000.00
R197	On	07/12/2023	Spot Bond			2.46000	2.47000			1,320,642,488,400.00	536,846,540	301,161,540.00
R201	On	21/12/2014	Spot Bond			6.44000	6.57500			5,532,185,400,000.00	859,035,000	2,020,814,000.00
R202	On	07/12/2033	Spot Bond			2.55000	2.54000			1,334,909,700,000.00	523,494,000	1,661,018,622.00
R203	On	15/09/2017	Spot Bond			7.65500	7.77500			24,871,454,785,000.00	3,249,047,000	6,914,179,000.00
R204	On	21/12/2018	Spot Bond			7.92000	8.03000			36,069,184,800,000.00	4,554,190,000	5,172,465,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.14000	6.27000			22,398,720,000,000.00	3,648,000,000	5,488,301,000.00
R207	On	15/01/2020	Spot Bond			8.15000	8.25000			50,053,553,510,200.00	6,141,540,308	7,065,764,854.00
R208	On	31/03/2021	Spot Bond			8.18500	8.27500			25,244,054,225,000.00	3,084,185,000	7,657,070,000.00
R209	On	31/03/2036	Spot Bond			8.88000	8.97000			35,959,378,990,080.00	4,049,479,616	9,385,814,216.00
R210	On	31/03/2028	Spot Bond			2.56000	2.56000			7,680,000,000.00	3,000,000	604,500,000.00
R211	On	31/01/2017	Spot Bond			1.43000	1.43000			0.00	0	749,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.46500	2.46500			109,845,330,000.00	44,562,000	467,800,000.00
R213	On	28/02/2031	Spot Bond			8.90000	8.97500			9,000,481,000,000.00	1,011,290,000	1,254,254,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,504,500,000,000.00	2,693,000,000	3,307,679,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA058L	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059L	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,841,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			17,900,000,000.00	179,000	4,095,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,898,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR005	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	499,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	2,985,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			565,000,000,000.00	5,650,000	2,825,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,700,000,000.00	147,000	147,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN835	On	25/08/2012	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	50,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	1,217,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS87	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			52,000,000,000.00	520,000	1,012,016,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			24,100,000,000.00	241,000	413,950,400.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	118,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			73,700,000,000.00	737,000	23,232,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	22,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		540,000,000,000.00		5,400,000	111,551,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	242,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							548,393,824,458,680.00	63,172,401,480	83,644,332,065.00
Grand Total:							548,395,580,352,525.00	63,172,430,252	83,645,636,486.00