



Daily MTM Report

Daily summary for: 17/10/2011

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			8.02760	7.92120		23.33	84,225,579.20	10,492	303,459.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Call		640.00000	717,000	18.87	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.35	Put		69.00000	39,000	18.87	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Call		603.00000	676,000	19.13	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.40	Put		82.00000	48,000	19.13	0.00	0	1,000.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Call		678.00000	759,000	18.61	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.30	Put		57.00000	31,000	18.61	0.00	0	3,780.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Put		8.00000	5,000	20.58	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.75	Call		1,179.00000	1,283,000	20.58	0.00	0	6,425.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Put		369.00000	291,000	22.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	8.00	Call		290.00000	319,000	22.97	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Put		18.00000	11,000	19.46	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.00	Call		939.00000	1,039,000	19.46	0.00	0	0.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Put		47.00000	24,000	18.35	0.00	0	800.00
\$ / R On 19/12/2011 Foreign Exchange Future	7.25	Call		718.00000	802,000	18.35	0.00	0	5,560.00
\$ / R On 19/12/2011 Foreign Exchange Future	6.15	Call		1,773.00000	1,878,000	24.09	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	0,000	24.09	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		112.00000	71,000	19.66	0.00	0	12,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		533.00000	599,000	19.66	0.00	0	11,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		1,474.00000	1,579,000	21.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		3.00000	1,000	21.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		1,524.00000	1,629,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		3.00000	1,000	22.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,673.00000	1,779,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		2.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		273.00000	300,000	23.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		402.00000	322,000	23.33	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,972.00000	2,078,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		1.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		567.00000	637,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		96.00000	59,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		1,228.00000	1,332,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		7.00000	4,000	20.80	0.00	0	16,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		1,131.00000	1,233,000	20.35	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		10.00000	5,000	20.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		328.00000	362,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		307.00000	234,000	22.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		418.00000	466,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		197.00000	138,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		1,083.00000	1,185,000	20.13	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		12.00000	7,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,623.00000	1,729,000	23.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	23.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,573.00000	1,679,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		2.00000	1,000	22.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,922.00000	2,028,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		1.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		370.00000	411,000	21.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		249.00000	183,000	21.53	0.00	0	5,128.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		472.00000	529,000	20.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		151.00000	101,000	20.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		1,326.00000	1,431,000	21.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	21.25	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		2,072.00000	2,178,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		348.00000	385,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		277.00000	207,000	21.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		38.00000	21,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		759.00000	849,000	18.57	0.00	0	12,300.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		1,376.00000	1,480,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		5.00000	2,000	21.47	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Call		193.00000	207,000	25.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.35	Put		622.00000	529,000	25.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Call		229.00000	249,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.20	Put		508.00000	421,000	24.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Call		1,822.00000	1,928,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.10	Put		1.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Call		802.00000	896,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.15	Put		31.00000	18,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Call		1,034.00000	1,136,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.90	Put		13.00000	8,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Call		845.00000	943,000	19.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.10	Put		24.00000	15,000	19.02	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		1,277.00000	1,381,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Put		6.00000	3,000	21.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Call		1,723.00000	1,829,000	23.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.20	Put		2.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Call		204.00000	220,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.30	Put		583.00000	492,000	25.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Call		1,425.00000	1,530,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.50	Put		4.00000	2,000	21.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Call		987.00000	1,087,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.95	Put		16.00000	9,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Call		445.00000	496,000	20.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.65	Put		174.00000	118,000	20.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Call		182.00000	195,000	25.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.40	Put		661.00000	567,000	25.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Call		216.00000	234,000	24.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.25	Put		545.00000	456,000	24.73	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Call		393.00000	437,000	21.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.75	Put		222.00000	159,000	21.16	0.00	0	760.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Call		892.00000	991,000	19.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.05	Put		21.00000	13,000	19.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Call		258.00000	281,000	23.68	0.00	0	11,340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.10	Put		437.00000	353,000	23.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Call		1,872.00000	1,978,000	24.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.05	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Call		308.00000	340,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.95	Put		337.00000	262,000	22.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Call		502.00000	563,000	19.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.55	Put		131.00000	85,000	19.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Call		243.00000	265,000	24.03	0.00	0	100.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.15	Put		472.00000	387,000	24.03	0.00	0	400.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Call		126.00000	132,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.75	Put		955.00000	854,000	28.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Put		999.00000	897,000	28.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.80	Call		120.00000	125,000	28.55	0.00	0	10,750.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		13.00000	14,000	38.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		3,042.00000	2,936,000	38.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		3,982.00000	3,875,000	38.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		3.00000	3,000	38.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Put		868.00000	769,000	27.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.65	Call		139.00000	147,000	27.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			8.12270	8.01120		23.17	0.00	0	41,244.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,056.00000	1,149,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		81.00000	62,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,014.00000	1,106,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		89.00000	69,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,098.00000	1,192,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		73.00000	55,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,086.00000	1,180,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		75.00000	57,000	19.57	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		962.00000	1,052,000	19.47	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		101.00000	79,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		886.00000	969,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		125.00000	96,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,259.00000	1,358,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		48.00000	35,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		922.00000	1,010,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		111.00000	87,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,304.00000	1,404,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		43.00000	31,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		695.00000	760,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		234.00000	187,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		513.00000	556,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		452.00000	383,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		786.00000	858,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		175.00000	135,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		396.00000	429,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		685.00000	606,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,349.00000	1,450,000	19.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		38.00000	27,000	19.77	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		382.00000	413,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		721.00000	640,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,215.00000	1,313,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		54.00000	40,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		495.00000	536,000	22.60	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		484.00000	413,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,003.00000	1,094,000	19.51	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		92.00000	71,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,395.00000	1,497,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		34.00000	24,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		754.00000	825,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		193.00000	152,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		426.00000	462,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		615.00000	539,000	23.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		552.00000	599,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		391.00000	326,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,044.00000	1,136,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		83.00000	63,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,441.00000	1,544,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		30.00000	21,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		572.00000	622,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		361.00000	299,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		476.00000	516,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		515.00000	443,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		532.00000	577,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		421.00000	354,000	22.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		442.00000	479,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		581.00000	506,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		818.00000	893,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		157.00000	120,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		852.00000	929,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		141.00000	106,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,171.00000	1,268,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		60.00000	45,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		617.00000	672,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		306.00000	249,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		459.00000	498,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		548.00000	475,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		724.00000	792,000	20.13	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		213.00000	169,000	20.13	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,629.00000	1,736,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		18.00000	13,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,872.00000	1,980,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		11.00000	7,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		666.00000	730,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		255.00000	207,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		411.00000	445,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		650.00000	572,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,823.00000	1,931,000	20.98	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		12.00000	8,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,128.00000	1,224,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		67.00000	51,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		594.00000	647,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		333.00000	274,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		369.00000	398,000	24.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		758.00000	675,000	24.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,581.00000	1,687,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		20.00000	14,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		641.00000	700,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		280.00000	227,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,488.00000	1,591,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		27.00000	18,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,534.00000	1,639,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		23.00000	16,000	19.91	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,677.00000	1,785,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		16.00000	12,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,921.00000	2,030,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		10.00000	7,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		356.00000	384,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		795.00000	711,000	24.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		344.00000	371,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		833.00000	748,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		282.00000	301,000	26.41	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,071.00000	978,000	26.41	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	18/06/2012	Foreign Exchange Future			8.21260	8.09230		23.06	377,779.60	46	22,362.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,022.00000	1,114,000	19.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		180.00000	151,000	19.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		987.00000	1,076,000	19.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		195.00000	163,000	19.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,058.00000	1,152,000	19.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		166.00000	139,000	19.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.30150	8.16960		23.40	0.00	0	979.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,185.00000	1,288,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		215.00000	187,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,151.00000	1,253,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		231.00000	202,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,220.00000	1,324,000	19.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		200.00000	173,000	19.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		248.00000	217,000	19.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,118.00000	1,218,000	19.67	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,407.00000	1,318,000	25.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		477.00000	519,000	25.91	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		821.00000	891,000	21.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		551.00000	490,000	21.69	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		593.00000	645,000	24.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,023.00000	944,000	24.35	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,487.00000	1,397,000	26.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		457.00000	498,000	26.21	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.38180	8.24870		23.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,037.00000	1,116,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		488.00000	434,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,015.00000	1,093,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		516.00000	461,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,059.00000	1,140,000	20.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		460.00000	408,000	20.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		667.00000	606,000	22.27	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		916.00000	988,000	22.27	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,446.00000	1,360,000	25.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		595.00000	642,000	25.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.46420	8.33570		23.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,071.00000	1,137,000	22.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		685.00000	623,000	22.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,051.00000	1,118,000	22.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		715.00000	654,000	22.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,089.00000	1,157,000	21.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		653.00000	593,000	21.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,478.00000	1,398,000	25.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		714.00000	762,000	25.25	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,013.00000	1,079,000	22.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		777.00000	715,000	22.56	0.00	0	180.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.18510	9.09570		24.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,793.00000	1,832,000	23.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,197.00000	1,147,000	23.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,776.00000	1,814,000	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,230.00000	1,179,000	23.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,810.00000	1,849,000	23.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,164.00000	1,114,000	23.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		878.00000	830,000	22.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,974.00000	2,015,000	22.17	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.28230	10.18270		26.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,479.00000	2,530,000	24.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,496.00000	1,448,000	24.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,459.00000	2,514,000	24.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,526.00000	1,482,000	24.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,495.00000	2,546,000	24.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,462.00000	1,414,000	24.66	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				8.02760	7.92120		23.33	280,966.00	35	441.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			93,906.00000	103,884,000	19.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			1,786.00000	1,124,000	19.46	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			89,194.00000	99,078,000	19.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			2,074.00000	1,318,000	19.24	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			98,656.00000	108,717,000	19.69	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			1,536.00000	957,000	19.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.12270	8.01120		23.17	0.00	0	12.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			69,458.00000	76,026,000	20.32	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			23,338.00000	18,756,000	20.32	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			66,642.00000	72,973,000	20.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			25,522.00000	20,703,000	20.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		72,381.00000	79,188,000	20.13		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		21,261.00000	16,918,000	20.13		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future			12.65890	12.51940			21.04	3,569,809.80	282	18,100.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Call		957.00000	1,074,000	18.38		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.65	Put		88.00000	65,000	18.38		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Call		917.00000	1,033,000	18.45		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.70	Put		98.00000	74,000	18.45		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Call		997.00000	1,116,000	18.32		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.60	Put		78.00000	57,000	18.32		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Call		587.00000	672,000	19.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	12.20	Put		268.00000	213,000	19.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Call		1,256.00000	1,388,000	18.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.30	Put		37.00000	29,000	18.66		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Call		766.00000	875,000	18.71		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.90	Put		147.00000	116,000	18.71		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Call		878.00000	992,000	18.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	11.75	Put		109.00000	83,000	18.52		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Call		2,033.00000	2,171,000	23.50		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.50	Put		14.00000	12,000	23.50		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Call		1,836.00000	1,974,000	22.29		0.00	0	0.00
£ / R On	19/12/2011	Foreign Exchange Future	10.70	Put		17.00000	15,000	22.29		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.79710	12.65060			21.27	0.00	0	7,002.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,364.00000	1,489,000	18.61		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		163.00000	142,000	18.61		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,327.00000	1,446,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		176.00000	149,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,401.00000	1,531,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		150.00000	134,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,291.00000	1,408,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		190.00000	161,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,060.00000	1,162,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		309.00000	265,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,749.00000	1,884,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		98.00000	87,000	19.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,122.00000	1,229,000	18.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		271.00000	232,000	18.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		848.00000	926,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		497.00000	429,000	19.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,443.00000	1,574,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		142.00000	127,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,839.00000	1,975,000	19.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		88.00000	78,000	19.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,188.00000	1,299,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		237.00000	202,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,660.00000	1,794,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		109.00000	97,000	19.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.92710	12.76870		21.66	0.00	0	2,837.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,399.00000	1,441,000	19.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		480.00000	364,000	19.50	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	18/06/2012	Foreign Exchange Future	11.90	Call		1,372.00000	1,410,000	19.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		503.00000	383,000	19.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,427.00000	1,473,000	19.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		458.00000	346,000	19.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10470	0.10250		23.53	1,047.00	10	5,540.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		2,253.00000	2,472,000	25.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		3.00000	2,000	25.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		1,283.00000	1,487,000	21.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		33.00000	17,000	21.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		3,250.00000	3,470,000	30.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10610	0.10390		22.96	0.00	0	6.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,497.00000	1,683,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		107.00000	73,000	20.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		846.00000	965,000	22.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		456.00000	355,000	22.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,403.00000	2,618,000	20.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		13.00000	8,000	20.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			11.04070	10.97530		20.71	1,578,820.10	143	28,651.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		1,200.00000	1,261,000	18.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		25.00000	20,000	18.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		1,152.00000	1,213,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		27.00000	22,000	18.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		1,248.00000	1,309,000	18.67	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		23.00000	18,000	18.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		1,019.00000	1,072,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		44.00000	31,000	17.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,442.00000	1,504,000	19.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		17.00000	13,000	19.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,686.00000	1,750,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		11.00000	9,000	21.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,588.00000	1,651,000	20.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		13.00000	10,000	20.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		178.00000	180,000	23.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		953.00000	889,000	23.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		1,063.00000	1,117,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		38.00000	26,000	17.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		206.00000	209,000	23.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		831.00000	768,000	23.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,490.00000	1,553,000	20.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		15.00000	12,000	20.11	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		381.00000	395,000	20.52	0.00	0	8,220.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		406.00000	354,000	20.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		815.00000	859,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		90.00000	68,000	18.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		197.00000	199,000	23.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		872.00000	808,000	23.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		740.00000	781,000	18.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		115.00000	90,000	18.34	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		977.00000	1,028,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		52.00000	37,000	17.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		1,393.00000	1,455,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		18.00000	14,000	19.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		309.00000	319,000	21.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		534.00000	478,000	21.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Call		894.00000	942,000	17.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.15	Put		69.00000	51,000	17.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Call		935.00000	984,000	17.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.10	Put		60.00000	43,000	17.83	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Put		102.00000	78,000	18.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.30	Call		777.00000	819,000	18.24	0.00	0	2,740.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Call		401.00000	418,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.95	Put		376.00000	327,000	20.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,080.00000	1,014,000	24.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		155.00000	155,000	24.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			11.16860	11.09700		20.53	0.00	0	9,761.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,155.00000	1,207,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		158.00000	138,000	18.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		1,119.00000	1,169,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		172.00000	150,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,193.00000	1,246,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		146.00000	127,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,074.00000	2,143,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		27.00000	24,000	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		1,048.00000	1,096,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		201.00000	177,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,396.00000	1,457,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		99.00000	88,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,122.00000	2,191,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		25.00000	22,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,313.00000	1,371,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		116.00000	102,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		826.00000	863,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		329.00000	294,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		749.00000	782,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		402.00000	363,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1,013.00000	1,061,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		216.00000	192,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		597.00000	622,000	20.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		600.00000	553,000	20.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		463.00000	481,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		866.00000	812,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		680.00000	709,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		483.00000	440,000	19.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		398.00000	412,000	22.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,051.00000	993,000	22.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		658.00000	686,000	19.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		511.00000	467,000	19.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,614.00000	1,678,000	18.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		67.00000	59,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		526.00000	547,000	20.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		729.00000	678,000	20.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.29170	11.20730		20.49	0.00	0	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,136.00000	1,191,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		329.00000	299,000	18.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,106.00000	1,160,000	18.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		349.00000	318,000	18.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,167.00000	1,223,000	18.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		310.00000	281,000	18.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.41360	11.31170		20.72	0.00	0	250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,171.00000	1,194,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		585.00000	506,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,143.00000	1,164,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		607.00000	526,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,160.00000	1,224,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		524.00000	486,000	19.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.97800	402.49100			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.74300	408.26400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.07900	368.58100			0.00	0	1,692.00
ALBI	On	02/02/2012	Index Future			373.35800	373.86700			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.96300	7.86400		23.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		1,164.00000	1,263,000	30.01	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	30.01	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		1,114.00000	1,213,000	29.72	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	0,000	29.72	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		1,214.00000	1,313,000	30.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	0,000	30.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	0,000	28.25	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		864.00000	963,000	28.25	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		4.00000	1,000	22.75	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		468.00000	564,000	22.75	0.00	0	6,757.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Put		893.00000	792,000	35.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.75	Call		7.00000	5,000	35.82	0.00	0	11,429.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Put		651.00000	549,000	32.19	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	8.50	Call		15.00000	12,000	32.19	0.00	0	11,765.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Put		1,138.00000	1,038,000	36.52	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	9.00	Call		2.00000	1,000	36.52	0.00	0	11,111.00
ANY DAOn	20/10/2011	Any day expiry			7.95810	7.85960		25.45	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Call		159.00000	220,000	26.09	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.75	Put		49.00000	12,000	26.09	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Call		128.00000	178,000	25.93	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.80	Put		68.00000	20,000	25.93	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Call		193.00000	265,000	26.26	0.00	0	0.00
ANY DAOn	20/10/2011	Any day expiry	7.70	Put		33.00000	7,000	26.26	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			8.15910	8.10730		19.41	815,910.00	100	10,333.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		1,463.00000	1,513,000	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		6.00000	4,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		1,414.00000	1,464,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		7.00000	5,000	23.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,512.00000	1,563,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	24.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		663.00000	704,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		56.00000	45,000	19.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		842.00000	886,000	20.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		35.00000	27,000	20.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.17420	8.11910		19.10	4,087,100.00	500	22,069.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		965.00000	1,010,000	19.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		96.00000	86,000	19.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		925.00000	969,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		106.00000	95,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,006.00000	1,052,000	19.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		87.00000	78,000	19.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		847.00000	889,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		128.00000	115,000	19.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,219.00000	1,269,000	19.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		50.00000	45,000	19.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		603.00000	636,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		234.00000	212,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		810.00000	850,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		141.00000	126,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,175.00000	1,224,000	19.41	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		56.00000	50,000	19.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,930.00000	1,984,000	21.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		11.00000	10,000	21.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		516.00000	546,000	18.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		297.00000	272,000	18.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.19260	8.12930		19.06	0.00	0	6,149.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		759.00000	801,000	18.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		280.00000	258,000	18.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		728.00000	769,000	18.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		299.00000	276,000	18.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		791.00000	834,000	18.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		262.00000	241,000	18.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.14440	9.13590		13.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,088.00000	2,098,000	13.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		252.00000	254,000	13.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,048.00000	2,059,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		262.00000	265,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,131.00000	2,142,000	13.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		245.00000	248,000	13.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.88070	7.80690		16.80	0.00	0	25.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		590.00000	651,000	15.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		33.00000	20,000	15.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		548.00000	606,000	15.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		41.00000	25,000	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		633.00000	696,000	14.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		26.00000	15,000	14.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		304.00000	340,000	15.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		147.00000	109,000	15.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		1,012.00000	1,084,000	17.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		5.00000	3,000	17.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		333.00000	372,000	15.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		126.00000	91,000	15.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		963.00000	1,035,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		6.00000	4,000	16.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		468.00000	521,000	15.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		61.00000	40,000	15.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		914.00000	986,000	16.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		7.00000	5,000	16.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		432.00000	481,000	15.30	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		75.00000	50,000	15.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.96380	7.88350		16.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		519.00000	567,000	15.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		186.00000	153,000	15.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		491.00000	536,000	15.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		208.00000	172,000	15.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		549.00000	601,000	15.81	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		166.00000	137,000	15.81	0.00	0	0.00
CF CANOn	19/12/2011	Can-Do Future			0.07650	0.06380			0.00	0	12,659.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/12/2011	Can-Do Future			0.08930	0.07470			0.00	0	18,519.00
CF CANOn	19/12/2011	Can-Do Future			0.19630	0.19010			0.00	0	12,423.00
CF CANOn	30/03/2012	Can-Do Future			0.39460	0.36640			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.14370	0.17060			0.00	0	100,000.00
CF CANOn	19/12/2011	Can-Do Future			0.22200	0.21370			0.00	0	12,346.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.95100	8.87340		23.71	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		667.00000	727,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		94.00000	76,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		631.00000	689,000	20.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		108.00000	88,000	20.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		704.00000	766,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		81.00000	65,000	20.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		534.00000	583,000	21.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		161.00000	132,000	21.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		782.00000	847,000	20.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		59.00000	46,000	20.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		999.00000	1,074,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		26.00000	23,000	20.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		505.00000	552,000	21.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		182.00000	151,000	21.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		340.00000	372,000	23.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		367.00000	321,000	23.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		198.00000	215,000	26.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		725.00000	664,000	26.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		258.00000	282,000	24.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		535.00000	481,000	24.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		565.00000	617,000	21.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		142.00000	116,000	21.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		908.00000	980,000	20.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		35.00000	29,000	20.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,142.00000	1,218,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		19.00000	17,000	21.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		381.00000	417,000	22.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		308.00000	266,000	22.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,239.00000	1,315,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		16.00000	14,000	22.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		427.00000	467,000	22.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		254.00000	216,000	22.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		322.00000	352,000	23.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		399.00000	351,000	23.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		478.00000	522,000	21.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		205.00000	171,000	21.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		188.00000	204,000	26.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		765.00000	703,000	26.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		245.00000	267,000	25.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		572.00000	516,000	25.18	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.07830	8.99800		23.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		715.00000	763,000	21.26	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		317.00000	285,000	21.26	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		690.00000	735,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		342.00000	307,000	21.40	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		740.00000	792,000	21.13	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		292.00000	264,000	21.13	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				369.30100	369.77400			0.00	0	163.00
GOVI On	03/11/2011	GOVI		357.00	Call		127,740.00000	123,010,000		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		127,640.00000	122,910,000		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		127,840.00000	123,110,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				374.59800	375.07800			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		60,780.00000	55,980,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		60,680.00000	55,880,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		60,880.00000	56,080,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			159.93100	159.82900			0.00	0	86.00
IGOV	On	02/02/2012	Index Future			162.22500	162.12100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			461.07200	439.62900			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			5.56700	5.55000			0.00	0	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.46400	5.42000			0.00	0	1,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.44800	5.41000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.40900	5.39000			0.00	0	700.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.36400	5.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.33000	5.29000			0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.31500	5.30000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.43600	5.41000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.60200	5.58000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.84100	5.82000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.12700	6.10000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.42000	6.38000			0.00	0	500.00
JN02	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 03/11/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 03/11/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 03/11/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			361.19600	361.84700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.37600	367.03800			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.73500	6.70500		4.00	0.00	0	15,680.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,712.00000	5,597,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	4.35	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,891.00000	5,777,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,532.00000	5,418,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	0,000	4.33	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		822.00000	874,000	4.01	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		230.00000	167,000	4.01	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		111.00000	107,000	4.09	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,228.00000	1,110,000	4.09	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,553.00000	1,434,000	4.11	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		60.00000	55,000	4.11	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,168.00000	3,053,000	4.20	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		1.00000	1,000	4.20	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.81800	6.78500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,947.00000	5,831,000	4.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Put		38.00000	40,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,109.00000	5,992,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		34.00000	34,000	4.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,785.00000	5,669,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		43.00000	45,000	4.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		816.00000	756,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,655.00000	1,713,000	4.26	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,098.00000	3,185,000	4.18	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		265.00000	235,000	4.18	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,733.00000	1,644,000	4.35	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		795.00000	824,000	4.35	0.00	0	130.00
R157	On	03/05/2012	Bond Future			6.88200	6.84700		4.00	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,762.00000	4,654,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		232.00000	240,000	4.37	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,902.00000	4,794,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		214.00000	222,000	4.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,622.00000	4,515,000	4.35	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		250.00000	258,000	4.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.93500	6.89500		4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,993.00000	3,892,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		668.00000	690,000	4.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,108.00000	4,006,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		636.00000	656,000	4.33	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,878.00000	3,778,000	4.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		701.00000	724,000	4.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.42100	8.39200		12.00	0.00	0	30,166.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,686.00000	5,395,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		77.00000	63,000	12.44	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,110.00000	5,821,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		57.00000	45,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,267.00000	4,973,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		104.00000	87,000	12.42	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		307.00000	285,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,658.00000	3,359,000	12.32	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,244.00000	3,396,000	12.04	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		405.00000	280,000	12.04	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,594.00000	1,643,000	12.14	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,192.00000	964,000	12.14	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,258.00000	1,975,000	12.22	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		762.00000	756,000	12.22	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,535.00000	6,249,000	12.49	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		41.00000	32,000	12.49	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	7.80	Put		5,927.00000	6,172,000	11.94	0.00	0	0.00
R186	On	03/11/2011	Bond Future	7.80	Call		67.00000	35,000	11.94	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.00	Call		237.00000	151,000	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.00	Put		4,071.00000	4,262,000	12.00	0.00	0	250.00
R186	On	03/11/2011	Bond Future	8.20	Call		651.00000	483,000	12.08	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.20	Put		2,507.00000	2,616,000	12.08	0.00	0	250.00
R186	On	02/02/2012	Bond Future			8.50200	8.47200		13.00	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,366.00000	6,123,000	13.51	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,563.00000	1,601,000	13.51	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,683.00000	6,437,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,440.00000	1,475,000	13.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,055.00000	5,816,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,694.00000	1,736,000	13.48	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,079.00000	8,267,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1,016.00000	923,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,964.00000	18,232,000	12.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		75.00000	62,000	12.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,190.00000	6,344,000	13.00	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		1,640.00000	1,514,000	13.00	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,652.00000	34,372,000	14.14	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,427.00000	106,146,000	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			8.57700	8.54600		13.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,084.00000	6,866,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,011.00000	3,078,000	13.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,364.00000	7,142,000	13.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,855.00000	2,918,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		6,809.00000	6,594,000	13.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,174.00000	3,244,000	13.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.64900	8.61700		13.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,219.00000	6,031,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,025.00000	5,126,000	13.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,460.00000	6,268,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,822.00000	4,919,000	13.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,984.00000	5,799,000	13.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,237.00000	5,341,000	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			214.76862	214.62082			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		2,621.00000	2,769,000		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		2,571.00000	2,719,000		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		2,671.00000	2,819,000		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			241.66321	241.87423			0.00	0	183.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Call		3,374.00000	3,163,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		3,324.00000	3,113,000		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		3,424.00000	3,213,000		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			6.32900	6.29900		2.50	0.00	0	3,084.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,810.00000	4,723,000	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		4,947.00000	4,860,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,673.00000	4,585,000	2.81	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	0,000	2.81	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.38000	6.34700		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,964.00000	4,875,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,090.00000	5,001,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1.00000	1,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,838.00000	4,749,000	3.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		2.00000	2,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.41000	6.37300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,420.00000	3,334,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		94.00000	100,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		3,529.00000	3,442,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		85.00000	89,000	3.04	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,312.00000	3,226,000	3.03	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		105.00000	110,000	3.03	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.42300	6.38100		2.50	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,706.00000	2,625,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		236.00000	249,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,798.00000	2,716,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		219.00000	231,000	2.76	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,615.00000	2,535,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		254.00000	268,000	2.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.11492	175.10533			29,769,536.40	170	33,766.00
R202	On	03/11/2011	Bond Future	0.50	Call		174,605.00000	174,615,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		174,555.00000	174,565,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		174,655.00000	174,665,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			174.96324	174.95393			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		2,046.00000	2,037,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Put		2,096.00000	2,087,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		1,996.00000	1,987,000		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			7.55900	7.53000		6.50	0.00	0	2,109.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,495.00000	4,357,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1.00000	1,000	6.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,720.00000	4,581,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1.00000	0,000	6.85	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,270.00000	4,131,000	6.82	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2.00000	1,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.65900	7.62800		7.00	0.00	0	150.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,225.00000	5,089,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		253.00000	258,000	7.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,416.00000	5,279,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		229.00000	234,000	7.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,036.00000	4,901,000	7.42	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		279.00000	285,000	7.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.74900	7.71600		7.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,099.00000	4,973,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		689.00000	708,000	7.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,265.00000	5,137,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		648.00000	665,000	7.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,936.00000	4,811,000	7.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		734.00000	754,000	7.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.83400	7.79800		7.00	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,397.00000	4,283,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,503.00000	1,540,000	7.31	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,536.00000	4,420,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,440.00000	1,475,000	7.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,261.00000	4,148,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,570.00000	1,608,000	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			7.81400	7.78000		7.50	0.00	0	3,163.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,101.00000	4,916,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2.00000	1,000	7.92	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,354.00000	5,169,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1.00000	0,000	7.93	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,847.00000	4,662,000	7.90	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3.00000	2,000	7.90	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.90900	7.87300		8.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,956.00000	5,775,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		248.00000	256,000	8.55	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,175.00000	5,993,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		223.00000	230,000	8.57	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,739.00000	5,559,000	8.53	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		276.00000	285,000	8.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			7.99700	7.95900		8.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,945.00000	4,787,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,026.00000	1,061,000	8.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,131.00000	4,971,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		971.00000	1,004,000	8.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,767.00000	4,611,000	8.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,090.00000	1,127,000	8.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.08300	8.04200		8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,280.00000	4,139,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,064.00000	2,124,000	8.55	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,431.00000	4,288,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,977.00000	2,035,000	8.57	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,131.00000	3,993,000	8.52	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,154.00000	2,217,000	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			6.02400	5.99300		2.25	390,145,690.64	3,704	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,541.00000	3,477,000	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		3,639.00000	3,576,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,442.00000	3,379,000	2.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.45	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.05100	6.01600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,560.00000	3,496,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,647.00000	3,583,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	1,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,473.00000	3,409,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		2.00000	3,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.04800	6.00800		2.25	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,455.00000	2,395,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		92.00000	96,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,525.00000	2,465,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		84.00000	88,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,386.00000	2,326,000	2.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		101.00000	105,000	2.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.00600	5.95600		2.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,965.00000	1,906,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		202.00000	212,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,019.00000	1,960,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		189.00000	199,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,909.00000	1,851,000	2.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		213.00000	224,000	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			8.05800	8.02900		8.75	0.00	0	8,999.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		4,049.00000	3,878,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		18.00000	13,000	9.10	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,315.00000	4,145,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		12.00000	9,000	9.12	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,784.00000	3,612,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		25.00000	20,000	9.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,232.00000	1,285,000	8.80	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		487.00000	374,000	8.80	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,200.00000	1,035,000	8.88	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		508.00000	509,000	8.88	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,026.00000	1,847,000	8.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		204.00000	192,000	8.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,318.00000	4,477,000	8.64	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		12.00000	5,000	8.64	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,861.00000	1,952,000	8.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		241.00000	166,000	8.75	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,053.00000	1,094,000	8.81	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		598.00000	472,000	8.81	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,259.00000	2,080,000	8.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		157.00000	145,000	8.97	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.15200	8.12200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,241.00000	5,084,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		493.00000	503,000	10.01	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,458.00000	5,300,000	10.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		449.00000	458,000	10.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		5,026.00000	4,870,000	9.99	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		540.00000	552,000	9.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.24200	8.21000		9.50	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,477.00000	4,342,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,602.00000	1,640,000	9.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,653.00000	4,516,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,517.00000	1,554,000	9.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,299.00000	4,166,000	9.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,685.00000	1,726,000	9.88	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.32900	8.29600		9.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,597.00000	4,472,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,241.00000	2,290,000	9.83	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,758.00000	4,631,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,147.00000	2,194,000	9.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,439.00000	4,316,000	9.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,339.00000	2,390,000	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			8.11200	8.08800		9.75	0.00	0	7,097.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,975.00000	3,821,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		29.00000	22,000	10.30	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,256.00000	4,103,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Put		21.00000	15,000	10.33	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,696.00000	3,540,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		41.00000	32,000	10.27	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,343.00000	1,381,000	9.85	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		492.00000	383,000	9.85	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		556.00000	548,000	9.98	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,239.00000	1,084,000	9.98	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,112.00000	1,947,000	10.09	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		225.00000	207,000	10.09	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,820.00000	4,669,000	10.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		11.00000	7,000	10.40	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.19800	8.17300		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,376.00000	5,234,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		593.00000	600,000	11.04	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,605.00000	5,461,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		543.00000	549,000	11.07	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,149.00000	5,008,000	11.00	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		646.00000	654,000	11.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.27900	8.25200		10.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,526.00000	5,392,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,285.00000	1,309,000	11.07	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,729.00000	5,594,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,214.00000	1,237,000	11.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,325.00000	5,194,000	11.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,360.00000	1,386,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.35600	8.32800		10.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,826.00000	4,709,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,458.00000	2,501,000	10.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,000.00000	4,882,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,357.00000	2,399,000	10.78	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,654.00000	4,540,000	10.71	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,563.00000	2,608,000	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			8.83900	8.80000		16.50	0.00	0	3,000.00
R209	On	03/11/2011	Bond Future	8.75	Call		994.00000	772,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,391.00000	1,477,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,181.00000	940,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,181.00000	1,248,000	16.81	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		827.00000	624,000	16.76	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,625.00000	1,730,000	16.76	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91000	8.87000		17.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,461.00000	3,246,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,457.00000	2,553,000	17.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,675.00000	3,454,000	17.63	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,291.00000	2,381,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Call		3,255.00000	3,045,000	17.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,635.00000	2,736,000	17.56	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97700	8.93500		17.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,175.00000	3,971,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,676.00000	3,795,000	17.85	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,374.00000	4,166,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,496.00000	3,610,000	17.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,981.00000	3,783,000	17.82	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,865.00000	3,990,000	17.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04000	8.99700		17.50	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,813.00000	5,597,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,925.00000	4,035,000	18.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,020.00000	5,799,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,768.00000	3,873,000	18.12	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,610.00000	5,397,000	18.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,089.00000	4,202,000	18.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.39052	131.20917			0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Call		209.00000	391,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		159.00000	341,000		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		259.00000	441,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			113.27241	113.27031			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		112,020.00000	112,022,000		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		111,970.00000	111,972,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		112,070.00000	112,072,000		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			113.55924	113.55737			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		3,057.00000	3,059,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		3,007.00000	3,009,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		3,107.00000	3,109,000		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			109.82397	110.01409			0.00	0	2,677.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,514.00000	107,324,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,464.00000	107,274,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,564.00000	107,374,000		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			109.93071	110.12378			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,624.00000	1,431,000		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		1,574.00000	1,381,000		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		1,674.00000	1,481,000		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			8.85600	8.83200			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		661.00000	852,000		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		257.00000	449,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,067.00000	1,259,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.93800	8.91300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		682.00000	485,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,069.00000	873,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		291.00000	94,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.01100	8.98500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,022.00000	1,820,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		2,395.00000	2,193,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,646.00000	1,445,000		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			9.08000	9.05300			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,490.00000	1,284,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,862.00000	1,655,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,116.00000	909,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/12/2011	Foreign Exchange Future			16,172.89000	15,988.88000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.26010	1.24180		22.86	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		1,472.00000	1,634,000	22.08	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		54.00000	33,000	22.08	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		1,043.00000	1,177,000	20.69	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		125.00000	76,000	20.69	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,939.00000	2,114,000	23.47	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		21.00000	13,000	23.47	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future			1.27670	1.25780		23.62	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Call		1,040.00000	1,147,000	21.75	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.20	Put		462.00000	380,000	21.75	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Call		803.00000	880,000	22.59	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		725.00000	613,000	22.59	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,348.00000	1,476,000	20.92	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		270.00000	209,000	20.92	0.00	0	0.00

Total for Derivatives : **514,852,238.74** **15,482** **1,297,917.00**

i-Bonds

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB309L	On	03/01/2012			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	285,500,000.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	259,000.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			800,000,000.00	8,000	8,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	172,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	450,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	10,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	8,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	162,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,532,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		600,100,000,000.00		6,001,000	17,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000		1,300,000,000,000.00		13,000,000	6,604,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		400,000,000.00		4,000	4,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50L	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BCP51L	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	50,000,000.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			30,000,000,000.00	300,000,000	100,000,000.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			900,000,000.00	9,000	4,300,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	2,000,000.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			400,000,000.00	4,000	4,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	0.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,135,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	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
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	1,000,000,000.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,800,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,597,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			352,080,000,000.00	60,000,000	25,000,000.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			14,029,950,000,000.00	2,319,000,000	704,000,000.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			962,300,000,000.00	9,623,000	326,545,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	218,242,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			1,700,000,000,000.00	17,000,000	8,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ155L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ157L	On	08/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			310,000,000,000.00	3,100,000	60,317,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,831,500,000.00	198,000	299,503,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000.00	1,000	433,692,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			39,469,800,000.00	5,028,000	252,547,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			27,345,000,000.00	3,646,000	269,919,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	620,000.00
FRX18	On	14/04/2018	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
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			4,200,000.00	42	14.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			450,000,000,000.00	4,500,000	2,700,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		1,400,000,000.00		14,000	50,753,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		300,000,000.00		3,000	27,496,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	3,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND150	On	13/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING127	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING129	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			600,000,000.00	6,000	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	29,400,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	1,600,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
IVA149	On	08/12/2011			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012			100.00000	100.00000			0.00	0	16,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	14,700,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			500,000,000.00	5,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			1,300,000,000.00	13,000	3,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			700,000,000.00	7,000	5,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	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
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,000,700,000.00		10,007,000	10,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		400,000,000.00		4,000	6,500,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			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
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			1,200,000,000.00	12,000	10,700,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,200,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			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
NQ1A1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1'On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1'On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1'On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	114,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,589,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			800,000,000.00	8,000	13,171,000.00
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	28,840,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,300,000,000.00	13,000	27,100,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.72000	6.69000		115,021,892,160,000.00		17,116,353,000	12,422,213,014.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.40500	8.37500		55,816,909,965,335.00		6,640,917,307	9,688,275,340.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.20000	0.25000		122,863,587,600.00		614,317,938	2,757,330,000.00
R197	On	07/12/2023	Spot Bond			2.48000	2.47000		44,392,000,000.00		17,900,000	194,285,000.00
R201	On	21/12/2014	Spot Bond			6.32000	6.29000		999,912,480,000.00		158,214,000	2,836,198,900.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000		76,362,000,000.00		28,600,000	2,311,719,704.00
R203	On	15/09/2017	Spot Bond			7.54000	7.51000		50,479,229,320,000.00		6,694,858,000	7,049,726,800.00
R204	On	21/12/2018	Spot Bond			7.79500	7.76000		7,231,343,550,000.00		927,690,000	4,568,145,286.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.02000	5.99000		62,030,086,020,000.00		10,304,001,000	7,262,619,000.00
R207	On	15/01/2020	Spot Bond			8.04000	8.01000		39,738,307,824,000.00		4,942,575,600	7,609,490,000.00
R208	On	31/03/2021	Spot Bond			8.09500	8.07000		22,254,312,585,000.00		2,749,143,000	6,715,137,300.00
R209	On	31/03/2036	Spot Bond			8.82500	8.78500		45,992,325,875,000.00		5,211,595,000	9,346,146,700.00
R210	On	31/03/2028	Spot Bond			2.64000	2.65000		50,780,122,800.00		19,234,895	727,110,895.00
R211	On	31/01/2017	Spot Bond			1.38000	1.38000			0.00	0	764,000,000.00
R212	On	31/01/2022	Spot Bond			2.46000	2.44000		157,440,000,000.00		64,000,000	1,539,000,000.00
R213	On	28/02/2031	Spot Bond			8.84000	8.81500		12,736,680,840,000.00		1,440,801,000	1,696,467,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		9,310,996,500,000.00		1,432,461,000	2,566,399,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000		31,800,000,000,000.00	318,000,000	318,000,000	150,000,000.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000		70,600,000,000,000.00	706,000,000	706,000,000	350,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	1,936,000.00
SA058	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA059	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	23,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			230,600,000,000.00	2,306,000	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	1,087,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	944,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN833	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
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	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
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
SYN862	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
SYN863	On	19/12/2011			100.00000	100.00000			0.00	0	0.00
SYN864	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000		115,500,000,000,000.00	1,155,000,000	509,000,000.00	

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,009,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,008,016,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	430,280,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	168,903,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	181,493,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	55,096,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	22,272,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	51,337,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	241,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	44,047,000.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							702,470,425,329,735.00	63,410,093,782	89,792,887,733.00
Grand Total:							702,470,940,181,974.00	63,410,109,264	89,794,185,650.00