



Daily MTM Report

Daily summary for: 02/08/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.79040	6.77110		14.49	205,891,718.40	30,321	352,436.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		6.00000	6,000	23.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,285.00000	1,266,000	23.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		5.00000	5,000	24.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,334.00000	1,315,000	24.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	6,000	23.39	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,235.00000	1,216,000	23.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,038.00000	1,020,000	21.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		9.00000	10,000	21.97	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		24.00000	25,000	19.12	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		653.00000	635,000	19.12	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		133.00000	141,000	14.85	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		162.00000	151,000	14.85	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		99.00000	105,000	15.56	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		228.00000	215,000	15.56	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		700.00000	682,000	19.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		21.00000	22,000	19.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		844.00000	825,000	20.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		15.00000	15,000	20.54	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		182.00000	192,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		111.00000	102,000	14.60	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		75.00000	69,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		246.00000	259,000	14.84	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		384.00000	369,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		55.00000	59,000	16.98	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,029.00000	3,010,000	30.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		561.00000	543,000	18.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		32.00000	33,000	18.41	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		471.00000	454,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		42.00000	44,000	17.69	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		61.00000	55,000	14.95	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		282.00000	295,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		154.00000	163,000	14.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		133.00000	123,000	14.49	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		194.00000	182,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		115.00000	122,000	15.20	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		748.00000	730,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		19.00000	20,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		86.00000	91,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		265.00000	251,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		13.00000	14,000	20.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		892.00000	874,000	20.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		48.00000	51,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		427.00000	411,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		74.00000	79,000	16.27	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		303.00000	289,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		402.00000	417,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		31.00000	27,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	11,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		989.00000	971,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,022.00000	1,041,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		36.00000	38,000	18.05	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		515.00000	498,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		16.00000	17,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		795.00000	777,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		972.00000	991,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,384.00000	1,365,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		922.00000	941,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		12.00000	12,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		941.00000	922,000	21.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		489.00000	506,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		18.00000	16,000	15.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,071.00000	1,091,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		64.00000	68,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		343.00000	328,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		213.00000	224,000	14.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		92.00000	84,000	14.72	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		28.00000	29,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		607.00000	589,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	8,000	22.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,137.00000	1,118,000	22.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.86310	6.86120		15.14	5,332,628.70	777	50,514.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		123.00000	122,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		612.00000	609,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		114.00000	114,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		653.00000	651,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		132.00000	132,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		571.00000	569,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		204.00000	202,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		315.00000	315,000	15.18	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,192.00000	1,189,000	20.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		53.00000	52,000	20.60	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		347.00000	344,000	15.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		208.00000	207,000	15.85	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		531.00000	529,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		142.00000	142,000	17.04	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		750.00000	751,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		39.00000	38,000	15.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		738.00000	736,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		99.00000	99,000	18.23	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		509.00000	510,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		98.00000	97,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		546.00000	547,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		85.00000	84,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		665.00000	666,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		54.00000	53,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		50.00000	49,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,239.00000	1,236,000	20.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		930.00000	931,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		19.00000	18,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		106.00000	106,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		695.00000	693,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		343.00000	344,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		182.00000	181,000	15.20	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		288.00000	288,000	15.16	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		227.00000	225,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		59.00000	59,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,098.00000	1,096,000	20.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		76.00000	75,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		915.00000	912,000	19.18	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	6.85	Call		262.00000	262,000	15.14	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		251.00000	249,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		624.00000	625,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		63.00000	62,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		585.00000	586,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		74.00000	73,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		884.00000	885,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		23.00000	22,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		67.00000	66,000	19.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,006.00000	1,003,000	19.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		87.00000	86,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		826.00000	823,000	18.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		405.00000	406,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		144.00000	143,000	15.25	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,024.00000	1,025,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		13.00000	12,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		63.00000	62,000	19.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,052.00000	1,049,000	19.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		492.00000	490,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		153.00000	153,000	16.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		438.00000	439,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		127.00000	126,000	15.27	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.93180	6.95300		15.46	4,034,307.60	582	17,293.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		310.00000	299,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		393.00000	403,000	15.78	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		293.00000	282,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		426.00000	436,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		328.00000	317,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		361.00000	371,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		323.00000	312,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		370.00000	380,000	15.64	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		272.00000	262,000	16.20	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		469.00000	480,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		243.00000	234,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		540.00000	552,000	16.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		418.00000	405,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		265.00000	273,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		257.00000	248,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		504.00000	516,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		446.00000	432,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		243.00000	250,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		176.00000	169,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		773.00000	787,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		118.00000	113,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,115.00000	1,131,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		206.00000	198,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		653.00000	666,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		87.00000	83,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,434.00000	1,451,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		475.00000	461,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		222.00000	229,000	15.39	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		83.00000	79,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,480.00000	1,497,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		392.00000	379,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		289.00000	297,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		113.00000	108,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,160.00000	1,176,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		288.00000	278,000	16.01	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		435.00000	446,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		505.00000	490,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		202.00000	208,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		195.00000	188,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		692.00000	706,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		94.00000	90,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,341.00000	1,358,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		130.00000	124,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,027.00000	1,042,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		305.00000	294,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		402.00000	412,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		536.00000	521,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		183.00000	189,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		136.00000	130,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		983.00000	998,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		108.00000	103,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,205.00000	1,221,000	19.53	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		124.00000	118,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,071.00000	1,086,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		98.00000	94,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,295.00000	1,312,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		218.00000	209,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		615.00000	627,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		230.00000	221,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		577.00000	589,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		366.00000	354,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		313.00000	322,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.00860	7.04920		15.72	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		344.00000	325,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		545.00000	566,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		329.00000	311,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		580.00000	602,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		361.00000	341,000	16.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		512.00000	532,000	16.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.10190	7.15010		16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		467.00000	441,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		517.00000	539,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		449.00000	424,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		549.00000	572,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		485.00000	459,000	16.01	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		485.00000	507,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		582.00000	606,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		432.00000	408,000	16.43	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.20850	7.24980		16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		405.00000	387,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		855.00000	879,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		392.00000	374,000	17.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		892.00000	916,000	17.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		418.00000	400,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		818.00000	842,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,085.00000	1,111,000	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		335.00000	319,000	18.04	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.23040	8.20620		17.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		955.00000	967,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,249.00000	1,237,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		939.00000	951,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,283.00000	1,271,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		970.00000	983,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,214.00000	1,203,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		921.00000	911,000	17.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,127.00000	1,141,000	17.28	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07450	9.05030		18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,353.00000	1,366,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,503.00000	1,492,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,336.00000	1,349,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,536.00000	1,525,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,369.00000	1,382,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,469.00000	1,458,000	18.80	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			6.79040	6.77110		14.49	95,065.60	14	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		5,538.00000	5,863,000	16.98	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		38,428.00000	36,823,000	16.98	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		4,797.00000	5,075,000	17.34	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		42,687.00000	41,035,000	17.34	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		6,402.00000	6,783,000	16.63	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		34,292.00000	32,743,000	16.63	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		47,053.00000	45,359,000	17.69	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		4,163.00000	4,399,000	17.69	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			6.86310	6.86120		15.14	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		20,756.00000	20,744,000	15.85	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		34,636.00000	34,434,000	15.85	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		19,218.00000	19,201,000	16.09	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		38,098.00000	37,891,000	16.09	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		22,426.00000	22,421,000	15.61	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		31,306.00000	31,111,000	15.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.05690	11.01710		11.88	221,138.00	20	32,006.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		60.00000	67,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		543.00000	510,000	13.57	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		53.00000	59,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		586.00000	552,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		68.00000	76,000	13.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		501.00000	469,000	13.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		41.00000	46,000	14.07	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		674.00000	639,000	14.07	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		14.00000	15,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,097.00000	1,058,000	15.59	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		183.00000	162,000	11.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		200.00000	219,000	11.88	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		562.00000	595,000	13.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		45.00000	38,000	13.32	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		228.00000	250,000	12.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		161.00000	143,000	12.03	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		308.00000	282,000	12.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		125.00000	139,000	12.56	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		292.00000	316,000	12.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		125.00000	109,000	12.31	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		242.00000	218,000	12.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		159.00000	175,000	12.22	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		141.00000	156,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		274.00000	249,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		22.00000	25,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		905.00000	868,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		32.00000	36,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		765.00000	729,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		29.00000	32,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		812.00000	775,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		111.00000	123,000	12.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		344.00000	316,000	12.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		362.00000	389,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		95.00000	82,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		37.00000	41,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		720.00000	684,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		25.00000	28,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		858.00000	821,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		438.00000	468,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		71.00000	61,000	12.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.16490	11.15230		13.20	0.00	0	9,333.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		198.00000	201,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		696.00000	686,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		186.00000	189,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		734.00000	724,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		211.00000	214,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		659.00000	649,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		100.00000	101,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,148.00000	1,136,000	15.20	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		305.00000	309,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		453.00000	444,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		145.00000	147,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		893.00000	882,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		175.00000	177,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		773.00000	762,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		766.00000	775,000	12.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		114.00000	110,000	12.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		623.00000	631,000	13.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		171.00000	166,000	13.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.26650	11.29100		13.78	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		431.00000	418,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		590.00000	602,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		413.00000	401,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		622.00000	635,000	14.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		449.00000	437,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		558.00000	571,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		396.00000	384,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		655.00000	668,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		294.00000	284,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		903.00000	918,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		641.00000	625,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		350.00000	359,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		320.00000	310,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		829.00000	844,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		210.00000	203,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,219.00000	1,237,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		469.00000	456,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		528.00000	540,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		698.00000	682,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		307.00000	316,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		348.00000	337,000	14.47	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	11.70	Put		757.00000	771,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		587.00000	572,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		396.00000	406,000	13.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.38090	11.43550		14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		454.00000	431,000	14.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		869.00000	900,000	14.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		439.00000	416,000	14.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		904.00000	935,000	14.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		470.00000	446,000	14.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		835.00000	865,000	14.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08810	0.08850		19.06	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		861.00000	822,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		11.00000	12,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		181.00000	162,000	19.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		331.00000	352,000	19.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,851.00000	1,811,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	23.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,150.00000	1,141,190,000	30.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08910	0.08970		20.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,055.00000	1,003,000	18.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		85.00000	93,000	18.81	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		443.00000	411,000	20.63	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		473.00000	501,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,976.00000	1,917,000	19.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	7,000	19.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.64930	9.61830		11.49	3,859,720.00	400	65,141.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		149.00000	163,000	11.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		181.00000	164,000	11.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		130.00000	142,000	11.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		212.00000	193,000	11.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		171.00000	186,000	11.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		153.00000	137,000	11.49	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		279.00000	258,000	12.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		97.00000	107,000	12.19	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		798.00000	768,000	14.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		16.00000	17,000	14.30	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		375.00000	398,000	12.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		57.00000	49,000	12.34	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		25.00000	27,000	13.78	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		657.00000	628,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		53.00000	59,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		435.00000	410,000	12.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		7.00000	8,000	15.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1,039.00000	1,009,000	15.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		299.00000	320,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		81.00000	71,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		10.00000	11,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		942.00000	912,000	14.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		9.00000	9,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		991.00000	960,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		12.00000	13,000	14.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		894.00000	864,000	14.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.73240	9.72290		12.61	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		274.00000	277,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		351.00000	345,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		256.00000	259,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		383.00000	377,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		293.00000	297,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		320.00000	315,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		208.00000	211,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		485.00000	479,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		394.00000	398,000	12.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		221.00000	216,000	12.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		553.00000	559,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		130.00000	127,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		485.00000	491,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		162.00000	159,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.81030	9.82940		13.09	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		314.00000	305,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		585.00000	595,000	13.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		299.00000	290,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		620.00000	630,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		330.00000	320,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		551.00000	560,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		892.00000	876,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		113.00000	116,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		271.00000	263,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		692.00000	703,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		422.00000	411,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		393.00000	401,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		931.00000	915,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		102.00000	105,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		382.00000	372,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		453.00000	462,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		193.00000	187,000	14.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		964.00000	977,000	14.95	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			393.67800	392.28000			0.00	0	31.00
AL7T	On	03/11/2011	Index Future			399.55000	398.13200			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			405.63600	404.19600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			360.82900	359.44500			4,117,058,890.00	1,141	627.00
ALBI	On	03/11/2011	Index Future			366.21100	364.80700			2,080,078,480.00	568	924.00
ALBI	On	02/02/2012	Index Future			371.78900	370.36300			0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future			6.75020	6.72600		15.41	0.00	0	5,500.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Call		45.00000	55,000	15.41	0.00	0	11,000.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Put		19.00000	5,000	15.41	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	03/08/2011	Can-Do Future	6.75	Call		22.00000	23,000	16.41	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.75	Put		46.00000	23,000	16.41	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Call		83.00000	101,000	15.77	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Put		7.00000	1,000	15.77	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Put		84.00000	57,000	17.42	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Call		10.00000	7,000	17.42	0.00	0	11,000.00
ANY DAOn	24/10/2011	Can-Do Future			6.82190	6.80600		14.83	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		251.00000	259,000	14.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		145.00000	137,000	14.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		222.00000	230,000	14.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		166.00000	158,000	14.89	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		281.00000	291,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		125.00000	119,000	15.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		322.00000	311,000	16.02	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		128.00000	133,000	16.02	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		651.00000	637,000	18.39	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		57.00000	59,000	18.39	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.31840	7.38010		10.85	0.00	0	24,630.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		734.00000	674,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	6,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		685.00000	625,000	14.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	7,000	14.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		783.00000	723,000	14.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	14.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		73.00000	52,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		193.00000	234,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		89.00000	64,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		159.00000	196,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		403.00000	349,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		23.00000	31,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		236.00000	193,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		56.00000	75,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		59.00000	42,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		229.00000	274,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		275.00000	228,000	12.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		45.00000	60,000	12.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		12.00000	7,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		582.00000	639,000	13.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		637.00000	577,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		7.00000	9,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		9.00000	6,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		629.00000	688,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		588.00000	530,000	13.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		8.00000	12,000	13.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		316.00000	267,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		36.00000	49,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	3,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		775.00000	835,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		107.00000	79,000	10.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		127.00000	161,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		8.00000	5,000	14.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		678.00000	737,000	14.16	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.31640	7.39380		11.34	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		762.00000	690,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		18.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		716.00000	646,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		22.00000	30,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		808.00000	736,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		14.00000	20,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		154.00000	122,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		260.00000	306,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		250.00000	206,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		156.00000	190,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.31320	7.41130		11.43	0.00	0	1,104.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		356.00000	298,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		195.00000	235,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		327.00000	272,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		216.00000	259,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		386.00000	326,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		175.00000	213,000	11.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		274.00000	225,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		263.00000	312,000	11.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		558.00000	484,000	11.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		97.00000	121,000	11.68	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	7.75	Call		156.00000	125,000	12.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		495.00000	562,000	12.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		253.00000	207,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		292.00000	344,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		521.00000	450,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		110.00000	137,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,223.00000	1,129,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	16,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.41690	8.43930		13.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,524.00000	1,507,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		385.00000	390,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,486.00000	1,470,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		397.00000	403,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,562.00000	1,545,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		373.00000	378,000	12.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06910	7.04480		11.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		55.00000	61,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		260.00000	242,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		45.00000	50,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		300.00000	281,000	12.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		67.00000	74,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		222.00000	205,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		5.00000	6,000	15.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		760.00000	737,000	15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		6.00000	7,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		711.00000	688,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	5,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		809.00000	786,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		15.00000	17,000	14.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		520.00000	498,000	14.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		460.00000	482,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		15.00000	13,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		213.00000	228,000	12.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		68.00000	59,000	12.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	3,000	15.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		908.00000	884,000	15.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.13040	7.12300		11.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		163.00000	165,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		290.00000	285,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		147.00000	149,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		324.00000	319,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		180.00000	183,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		257.00000	253,000	12.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		72.00000	73,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		599.00000	593,000	13.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		412.00000	416,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		89.00000	86,000	12.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		80.00000	81,000	13.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		557.00000	551,000	13.69	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	6.85	Call		375.00000	380,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		102.00000	100,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		120.00000	122,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		397.00000	392,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		341.00000	345,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		118.00000	115,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		108.00000	110,000	13.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		435.00000	430,000	13.15	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03820	0.04110			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.09210	0.08310			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.80800	8.67560		15.60	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,030.00000	1,160,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		4.00000	2,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		981.00000	1,110,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		5.00000	2,000	16.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,079.00000	1,210,000	17.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		3.00000	2,000	17.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		367.00000	466,000	15.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		91.00000	58,000	15.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		80.00000	118,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		454.00000	360,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		91.00000	132,000	16.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		415.00000	324,000	16.66	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	19/09/2011	Foreign Exchange Future	7.80	Call		884.00000	1,012,000	16.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		8.00000	4,000	16.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		103.00000	148,000	16.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		377.00000	290,000	16.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		148.00000	207,000	15.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		272.00000	199,000	15.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		131.00000	186,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		305.00000	228,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		71.00000	104,000	17.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		495.00000	396,000	17.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		48.00000	73,000	17.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		622.00000	515,000	17.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		836.00000	963,000	16.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		10.00000	5,000	16.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.91460	8.80170		15.57	222,865.00	25	75.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		625.00000	712,000	14.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		123.00000	97,000	14.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		591.00000	675,000	14.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		139.00000	110,000	14.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		661.00000	750,000	14.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		109.00000	85,000	14.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		496.00000	572,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		194.00000	157,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		735.00000	829,000	14.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		83.00000	64,000	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		940.00000	1,043,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		38.00000	28,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		466.00000	540,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		214.00000	175,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		300.00000	355,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		398.00000	340,000	15.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		162.00000	195,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		760.00000	680,000	17.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		220.00000	263,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		568.00000	498,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		526.00000	605,000	15.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		174.00000	140,000	15.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		855.00000	954,000	14.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		53.00000	39,000	14.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,076.00000	1,182,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		24.00000	17,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		339.00000	400,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		337.00000	285,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,172.00000	1,279,000	14.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		20.00000	14,000	14.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		386.00000	452,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		284.00000	237,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		282.00000	335,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		430.00000	370,000	16.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		438.00000	510,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		236.00000	195,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		152.00000	184,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		800.00000	719,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		207.00000	248,000	16.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		605.00000	533,000	16.76	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				162.85700	162.50900			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				165.08500	164.71100			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.29500	166.93700			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	04/08/2011	GOVI				361.58300	360.28600			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		122,860.00000	135,830,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		122,760.00000	135,730,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		122,960.00000	135,930,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				366.97600	365.66000			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		86,600.00000	99,760,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		86,500.00000	99,660,000		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		86,700.00000	99,860,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			372.56600	371.23000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		22,300.00000	35,660,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		22,200.00000	35,560,000		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		22,400.00000	35,760,000		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	04/08/2011	Index Future			156.80300	156.61300			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			159.14200	158.94900			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			161.56600	161.37000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			424.25600	423.49200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			437.20700	436.41900			0.00	0	29.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		17/08/2011	Jibar Tradeable Future			5.59000	5.60000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.63000	5.64000			0.00	1,000	400.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.67000	5.69000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.72000	5.75000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.77000	5.81000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.93000	5.97000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.15000	6.20000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.39000	6.44000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.63000	6.68000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.88000	6.93000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.14000	7.19000			0.00	250	250.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	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
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			356.36500	354.51500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			361.68100	359.80300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.19000	365.28400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.20500	7.23600		3.00	0.00	0	7,130.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,040.00000	1,162,000	3.00	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	0,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,235.00000	1,358,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		844.00000	966,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000	2.99	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	04/08/2011	Bond Future	7.20	Put		219.00000	121,000	2.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		76.00000	101,000	2.95	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	0,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		1,430.00000	1,553,000	3.05	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		2,207.00000	2,330,000	3.13	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	0,000	3.13	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,742.00000	3,865,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.29800	7.33200		3.25	49,604,290.65	405	3,791.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,404.00000	3,523,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		52.00000	45,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,575.00000	3,694,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		44.00000	36,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,235.00000	3,352,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		63.00000	53,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.39900	7.43500		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,854.00000	3,961,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		229.00000	211,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,001.00000	4,110,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		209.00000	193,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,709.00000	3,814,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		251.00000	231,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.51800	7.55800		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,851.00000	2,944,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		644.00000	608,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Call		2,970.00000	3,065,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		606.00000	572,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,734.00000	2,825,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		685.00000	647,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.66300	7.70700		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,194.00000	2,270,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,324.00000	1,269,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,287.00000	2,364,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,270.00000	1,215,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,103.00000	2,177,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,381.00000	1,324,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.30400	8.38500		9.75	0.00	0	5,192.00
R186	On	04/08/2011	Bond Future	8.25	Call		53.00000	141,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		1,367.00000	669,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		129.00000	324,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		954.00000	363,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		18.00000	49,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		1,824.00000	1,069,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		610.00000	165,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		271.00000	612,000	9.67	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		0.00000	0,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,986.00000	3,771,000	9.87	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		5,277.00000	6,063,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	0,000	10.03	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		11,763.00000	12,549,000	10.54	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.37200	8.45600		10.25	871,131,086.28	7,137	24,567.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,791.00000	6,429,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		791.00000	629,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,146.00000	6,799,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		702.00000	555,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,443.00000	6,065,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		890.00000	711,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,392.00000	1,139,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,133.00000	4,681,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,587.00000	4,032,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,138.00000	1,384,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,043.00000	2,606,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,031.00000	2,395,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,984.00000	3,444,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,097.00000	1,756,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,507.00000	7,174,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		622.00000	488,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.44000	8.52600		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,365.00000	6,921,000	11.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		2,067.00000	1,817,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,669.00000	7,237,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,931.00000	1,693,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,066.00000	6,609,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,210.00000	1,948,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.51300	8.60300		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,761.00000	7,289,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,211.00000	2,911,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,039.00000	7,579,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,053.00000	2,765,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,487.00000	7,004,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,375.00000	3,065,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.59300	8.68600		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,498.00000	5,955,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,926.00000	4,544,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,746.00000	6,214,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,730.00000	4,359,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,260.00000	5,705,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,135.00000	4,741,000	11.21	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future			215.28010	215.13857			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		3,139.00000	3,280,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		3,089.00000	3,230,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		3,189.00000	3,330,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.35049	212.20699			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		207.00000	350,000		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		157.00000	300,000		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		257.00000	400,000		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	04/08/2011	Bond Future			236.07658	236.05907			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,559.00000	4,577,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		4,509.00000	4,527,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		4,609.00000	4,627,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future			239.55946	239.54172			19,164,756.80	80	205.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,042.00000	1,059,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		992.00000	1,009,000		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		1,092.00000	1,109,000		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	04/08/2011	Bond Future			6.84900	6.88500		2.50	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,109.00000	1,220,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,260.00000	1,370,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		958.00000	1,068,000	2.55	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.92200	6.96100		2.75	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,930.00000	3,036,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		25.00000	20,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,063.00000	3,170,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		20.00000	16,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,797.00000	2,903,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		29.00000	24,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.99600	7.03900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,212.00000	3,315,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		88.00000	78,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,330.00000	3,434,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Put		80.00000	71,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,095.00000	3,198,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		98.00000	88,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.09300	7.14100		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,944.00000	2,026,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		490.00000	456,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,032.00000	2,116,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		459.00000	428,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,858.00000	1,938,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		522.00000	486,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.22300	7.27600		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,405.00000	1,471,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		916.00000	866,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,475.00000	1,543,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		878.00000	830,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,337.00000	1,401,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		957.00000	905,000	2.73	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	04/08/2011	Bond Future			176.25020	175.39289			0.00	0	90.00
R202	On	04/08/2011	Bond Future	1.00	Call		174,393.00000	175,250,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		174,343.00000	175,200,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		174,443.00000	175,300,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.85041	177.98050			0.00	0	22,733.00
R202	On	03/11/2011	Bond Future	0.50	Call		177,481.00000	178,350,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		1.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		177,431.00000	178,300,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		1.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		177,531.00000	178,400,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		1.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.90984	178.02691			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,027.00000	1,910,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		977.00000	1,860,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,077.00000	1,960,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.76000	7.80600		5.00	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		939.00000	1,158,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		5.00000	1,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,174.00000	1,397,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1.00000	0,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		710.00000	919,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		15.00000	1,000	4.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			7.85200	7.90000		5.25	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,996.00000	3,182,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		246.00000	208,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,188.00000	3,379,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		213.00000	180,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,807.00000	2,989,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		282.00000	240,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.94800	7.99900		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,865.00000	4,042,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		571.00000	519,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,041.00000	4,221,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		532.00000	483,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,696.00000	3,869,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		617.00000	561,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.05500	8.11000		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,709.00000	3,875,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,008.00000	938,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,861.00000	4,030,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		953.00000	885,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,561.00000	3,723,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,068.00000	993,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.17800	8.23600		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		2,738.00000	2,878,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,662.00000	1,563,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		2,869.00000	3,012,000	5.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Put		1,591.00000	1,495,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		2,611.00000	2,748,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,737.00000	1,636,000	5.22	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	04/08/2011	Bond Future			7.95500	8.00100		6.00	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		213.00000	327,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		218.00000	80,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		377.00000	547,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		109.00000	26,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		104.00000	163,000	5.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		384.00000	191,000	5.89	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.04200	8.09000		6.25	925,394.31	9	2,121.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,694.00000	3,910,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		261.00000	221,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,914.00000	4,134,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		227.00000	191,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,478.00000	3,689,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		300.00000	255,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.13100	8.18200		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,678.00000	4,887,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		577.00000	523,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,877.00000	5,089,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		532.00000	481,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		4,482.00000	4,687,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		625.00000	567,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.23100	8.28400		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,794.00000	3,964,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,509.00000	1,415,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,956.00000	4,131,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,430.00000	1,341,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,634.00000	3,801,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,591.00000	1,494,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.34400	8.40000		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		2,816.00000	2,961,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,337.00000	2,213,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		2,956.00000	3,105,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,239.00000	2,119,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		2,680.00000	2,821,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,440.00000	2,312,000	6.47	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	04/08/2011	Bond Future			6.57800	6.60400		2.00	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		882.00000	940,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	0,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		993.00000	1,051,000	2.05	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	04/08/2011	Bond Future	7.05	Put		0.00000	0,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		771.00000	829,000	2.03	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000	2.03	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.63900	6.66800		2.00	1,308,944,106.11	12,577	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,175.00000	2,232,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		13.00000	11,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,271.00000	2,328,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		11.00000	9,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,080.00000	2,136,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		17.00000	14,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.70200	6.73500		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,309.00000	2,363,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		59.00000	54,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,390.00000	2,445,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		53.00000	48,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,227.00000	2,281,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		65.00000	59,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.80500	6.84300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,369.00000	1,411,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		337.00000	319,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,430.00000	1,472,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		321.00000	302,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,312.00000	1,353,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		358.00000	339,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.96000	7.00500		1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		884.00000	919,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		553.00000	528,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		928.00000	963,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		530.00000	504,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		842.00000	876,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		579.00000	552,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.05400	8.11500		6.75	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		806.00000	1,139,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		24.00000	1,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,077.00000	1,425,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		8.00000	0,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		557.00000	856,000	6.73	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		64.00000	7,000	6.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.13400	8.19700		7.00	0.00	0	610.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,442.00000	3,734,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		370.00000	304,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,667.00000	3,966,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		323.00000	264,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,222.00000	3,506,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		422.00000	348,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		0.00000	2,123,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		0.00000	778,000	6.83	3,112,000.00	4,000	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		0.00000	1,404,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		0.00000	1,313,000	6.95	5,252,000.00	4,000	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		0.00000	2,067,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		0.00000	846,000	7.06	3,384,000.00	4,000	2,000.00
R207	On	02/02/2012	Bond Future			8.21600	8.28200		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,634.00000	4,914,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		774.00000	689,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,838.00000	5,123,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		717.00000	637,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,433.00000	4,708,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		835.00000	745,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.30900	8.37800		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,783.00000	4,015,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,814.00000	1,675,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,951.00000	4,189,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,722.00000	1,589,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,618.00000	3,845,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,911.00000	1,767,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.41300	8.48600		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,524.00000	3,750,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,163.00000	2,008,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,686.00000	3,916,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,070.00000	1,919,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,367.00000	3,588,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,262.00000	2,102,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/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	04/08/2011	Bond Future			8.08400	8.14500		7.50	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		698.00000	1,031,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		50.00000	4,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		973.00000	1,334,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		19.00000	1,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		457.00000	738,000	7.48	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		117.00000	19,000	7.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.15800	8.22200		8.25	4,488,033.97	49	5,948.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,578.00000	3,889,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		449.00000	371,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,813.00000	4,131,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		395.00000	324,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,348.00000	3,650,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		509.00000	423,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,456.00000	2,197,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		788.00000	918,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,556.00000	1,360,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,423.00000	1,615,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,098.00000	2,339,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,027.00000	880,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,296.00000	4,628,000	8.55	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	8.90	Put		304.00000	247,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.23300	8.29900		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,897.00000	5,195,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		864.00000	770,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,114.00000	5,418,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		802.00000	714,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,683.00000	4,976,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		930.00000	831,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.31500	8.38400		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,958.00000	5,237,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,485.00000	1,364,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,155.00000	5,439,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,407.00000	1,291,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,765.00000	5,038,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,567.00000	1,440,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.40600	8.47700		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,830.00000	4,070,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,307.00000	2,146,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,008.00000	4,252,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,210.00000	2,053,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,659.00000	3,893,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,413.00000	2,245,000	8.20	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.64300	8.74400		12.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3.00000	15,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		1,997.00000	1,194,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		12.00000	52,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		1,590.00000	815,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1.00000	3,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,414.00000	1,601,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,698.00000	10,513,000	13.47	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.70300	8.80600		13.75	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,851.00000	2,260,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,296.00000	1,883,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,043.00000	2,477,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,090.00000	1,703,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,669.00000	2,053,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,515.00000	2,077,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.76200	8.86800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,710.00000	4,196,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,690.00000	2,341,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,926.00000	4,428,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,526.00000	2,193,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,501.00000	3,971,000	14.70	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	Put		2,865.00000	2,500,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.82400	8.93400		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,174.00000	4,650,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,668.00000	3,287,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,378.00000	4,867,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,492.00000	3,125,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,975.00000	4,437,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,852.00000	3,457,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.89100	9.00400		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,370.00000	5,894,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,535.00000	3,191,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,589.00000	6,124,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,390.00000	3,057,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,158.00000	5,670,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,690.00000	3,334,000	14.69	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	04/08/2011	Bond Future			132.17690	132.16703			0.00	0	90.00
R210	On	04/08/2011	Bond Future	106.00	Call		26,167.00000	26,177,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		26,117.00000	26,127,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		26,217.00000	26,227,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.42548	132.41547			13,242,548.00	100	685.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,415.00000	1,425,000		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		1,365.00000	1,375,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,465.00000	1,475,000		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	04/08/2011	Bond Future			108.66493	108.60310			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		107,103.00000	107,165,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		107,053.00000	107,115,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		107,153.00000	107,215,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			110.26805	110.20544			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,955.00000	109,018,000		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		108,905.00000	108,968,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,005.00000	109,068,000		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			110.60979	110.54625			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		46.00000	110,000		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		0.00000	60,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		4.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		96.00000	160,000		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	04/08/2011	Bond Future			107.01801	106.96138			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,461.00000	104,518,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,411.00000	104,468,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,511.00000	104,568,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.59681	108.53944			364,993,878.41	3,361	3,073.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,039.00000	106,097,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,989.00000	106,047,000		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		106,089.00000	106,147,000		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	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			108.78252	108.72437			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		224.00000	283,000		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		174.00000	233,000		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		274.00000	333,000		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	04/08/2011	Bond Future			8.64400	8.73500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,328.00000	5,581,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,875.00000	5,128,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,784.00000	6,037,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.71000	8.80400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	325,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		436.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	729,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		32.00000	0,000		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		843.00000	82,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.77800	8.87500			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	9.00	Call		982.00000	1,756,000		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		1,370.00000	2,144,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		591.00000	1,366,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.84700	8.94600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,326.00000	3,105,000		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		2,699.00000	3,479,000		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		1,950.00000	2,730,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.91900	9.02100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		1,736.00000	2,528,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,108.00000	2,900,000		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		1,362.00000	2,153,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution				100.00000	100.00000			0.00	0	0.00
RAIN	On 19/09/2011	Foreign Exchange Future				13,856.09000	13,829.42000			0.00	0	0.00
RZ02	On 04/08/2011	Bond Future				0.10300	0.07800			0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.00	Call			24,940.00000	24,940,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.05	Call			26,199.00000	26,199,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	0.95	Call			23,667.00000	23,667,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future				0.00500	0.00500			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Call			27,590.00000	27,590,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Call			28,834.00000	28,834,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Call			26,333.00000	26,333,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future				0.77000	0.77600			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		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	04/08/2011	Index Future			357.47300	356.17900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			362.36400	361.00500			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			367.21500	365.88500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05390	1.05180		13.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		76.00000	78,000	15.56	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		558.00000	539,000	15.56	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		24.00000	25,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,006.00000	986,000	17.17	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		221.00000	230,000	13.79	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		203.00000	191,000	13.79	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			1.06600	1.06670		14.32	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		268.00000	264,000	15.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		601.00000	604,000	15.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		157.00000	154,000	16.76	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		990.00000	994,000	16.76	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		464.00000	458,000	14.32	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		297.00000	298,000	14.32	0.00	0	0.00

Total for Derivatives : **9,061,036,907.83** **70,816** **1,152,037.00**

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
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
AA381LOn 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			9,300,000,000.00	93,000	2,451,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,205,900,000,000.00	12,059,000	6,059,000.00
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
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			20,000,000,000.00	200,000	521,100,000.00
ABCP2	On	20/09/2014			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
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	1,000,000.00
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			5,700,000,000,000.00	57,000,000	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			40,411,200,000.00	404,112	101,028.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	841,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			40,256,800,000.00	402,568	100,642.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	1,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	40,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	141,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			20,900,000,000.00	209,000	209,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			40,366,400,000.00	403,664	100,916.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	40,681.00
ABLC02	On	14/08/2011	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			20,000,000,000.00	200,000	5,100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			1,110,000,000,000.00	11,100,000	6,800,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	754,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	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
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
ABN37	On	07/07/2016	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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			33,300,000,000.00	333,000	9,133,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			40,500,000,000.00	405,000	19,330,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	2,692,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,681,000.00
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			300,000,000,000.00	3,000,000	1,500,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	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
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL035On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		170,700,000,000.00		1,707,000	2,213,000.00
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		408,400,000,000.00		4,084,000	14,030,000.00
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		640,000,000,000.00		6,400,000	3,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	20,066.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			650,000,000,000.00	6,500,000	3,250,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	1,113,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			20,103,600,000.00	201,036	100,518.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000		29,000,000,000,000.00		290,000,000	225,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000		89,800,000,000,000.00		898,000,000	600,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000		254,900,000,000,000.00		2,549,000,000	1,302,000,000.00
BG22B	On	21/07/2016			100.00000	100.00000		23,100,000,000,000.00		231,000,000	118,000,000.00
BG22C	On	21/07/2016			100.00000	100.00000		9,700,000,000,000.00		97,000,000	77,000,000.00
BG22D	On	21/07/2016			100.00000	100.00000		12,200,000,000,000.00		122,000,000	71,000,000.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		182,400,000,000.00		1,824,000	2,120,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			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
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		2,520,000,000,000.00		25,200,000	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	700,000.00
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
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		10,189,200,000.00		101,892	50,946.00
CBL05	On	02/11/2012			100.00000	100.00000		19,974,400,000.00		199,744	99,872.00
CBL06	On	02/11/2014			100.00000	100.00000		19,900,000,000.00		199,000	4,070,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			44,900,000,000.00	449,000	9,060,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	40,082,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000		187,840,000,000.00		16,000,000	8,000,000.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			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
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	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
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			56,700,000,000.00	567,000	2,566,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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	1,291,000.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		50,200,000,000,000.00		502,000,000	13,699,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,476,500,000,000.00		274,765,000	79,005,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,821,600,000,000.00		468,216,000	124,161,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000		600,274,400,000.00		6,002,744	5,250,686.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		4,920,000,000,000.00		49,200,000	26,200,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	2,522,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151L On	08/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ152L On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L On	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ154L On	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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			404,000,000.00	4,040,000	2,020,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On	17/08/2015	Spot Bond			100.00000	100.00000			680,000,000,000.00	6,800,000	3,400,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			57,750,900,000,000.00	577,509,000	221,209,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,929,895,800,000.00	424,853,600	114,781,600.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,180,230,000,000.00	1,018,023,000	214,939,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			515,682,200,000.00	65,692,000	135,859,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,444,655,000,000.00	325,954,000	134,466,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			40,594,000,000.00	405,940	101,485.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	357,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	868,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	5,576,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	30,261.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			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		280,000,000,000.00		2,800,000	4,100,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	400,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	2,600,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	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
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	39,964.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			80,136,400,000.00	801,364	200,341.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	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
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,041,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			42,100,000,000.00	421,000	1,155,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
GOVEX	On	09/05/2047	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
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	161,000,000.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	9,466.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	150,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		20,034,600,000.00		200,346	100,173.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000		20,035,600,000.00		200,356	100,178.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	10,019.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		714,500,000,000.00		7,145,000	8,449,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		3,039,200,000,000.00		30,392,000	16,253,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			40,387,600,000.00	403,876	100,969.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,233,000.00
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	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	27,870.00
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	40,253.00

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
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		33,000,000,000,000.00		330,000,000	270,000,000.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000		65,100,000,000,000.00		651,000,000	392,000,000.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	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	19,440,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	87,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			40,248,400,000.00	402,484	100,621.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			19,224,300,000,000.00	192,243,000	50,065,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			70,400,000,000.00	704,000	704,000.00
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			0.00	0	0.00
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			20,107,000,000.00	201,070	100,535.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	40,626.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,400,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011			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
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	1,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			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
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		18,200,000,000,000.00		182,000,000	60,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,443,000.00
MTN02	On	13/07/2014			100.00000	100.00000		82,600,000,000.00		826,000	3,063,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	15,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		40,700,000,000.00		407,000	6,079,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		48,456,000,000.00		484,560	1,121,140.00
NBK2A	On	15/09/2015			100.00000	100.00000		5,040,200,000,000.00		50,402,000	55,158,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	20,183.00
NBK3A	On	09/09/2019			100.00000	100.00000		21,500,000,000.00		215,000	6,070,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			20,034,800,000.00	200,348	1,400,174.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			20,036,200,000.00	200,362	100,181.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			65,200,000,000.00	652,000	9,567,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			10,700,000,000.00	107,000	217,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	54,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,174,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	821,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,024,000,000,000.00		20,240,000	11,227,000.00
NRA02	On	31/05/2023			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		5,000,000,000,000.00		50,000,000	5,070,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		75,400,000,000.00		754,000	3,976,000.00
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		40,543,600,000.00		405,436	101,359.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		19,987,400,000.00		199,874	99,937.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	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
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.26500	5.30000		442,260,000,000.00		84,000,000	14,206,667.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.20000	7.23000		271,091,389,723,200.00		37,651,581,906	15,537,336,000.00
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			8.30000	8.38000		198,932,109,200,000.00		23,967,724,000	8,172,540,911.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			0.96000	1.00000			5,789,760,000,000.00	6,031,000,000	2,479,765,936.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000			1,912,515,550,000.00	755,935,000	363,717,955.00
R201	On	21/12/2014	Spot Bond			6.84500	6.88000			58,126,754,320,000.00	8,491,856,000	4,048,408,000.00
R202	On	07/12/2033	Spot Bond			2.51000	2.54000			1,835,061,000,000.00	731,100,000	1,397,900,000.00
R203	On	15/09/2017	Spot Bond			7.75500	7.80000			89,830,755,960,000.00	11,583,592,000	5,768,276,000.00
R204	On	21/12/2018	Spot Bond			7.95000	7.99500			169,145,841,675,000.00	21,276,206,500	6,308,361,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.57500	6.60000			48,011,156,275,000.00	7,302,077,000	3,555,280,402.00
R207	On	15/01/2020	Spot Bond			8.05000	8.11000			175,708,103,480,000.00	21,827,093,600	8,820,405,800.00
R208	On	31/03/2021	Spot Bond			8.08000	8.14000			141,510,195,040,000.00	17,513,638,000	7,026,103,000.00
R209	On	31/03/2036	Spot Bond			8.64000	8.74000			209,203,231,680,000.00	24,213,337,000	9,560,355,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000			3,988,965,000,000.00	1,564,300,000	997,400,000.00
R211	On	31/01/2017	Spot Bond			1.87000	1.88000			2,090,660,000,000.00	1,118,000,000	1,073,000,000.00
R212	On	31/01/2022	Spot Bond			2.54000	2.54500			1,785,160,260,000.00	702,819,000	381,533,875.00
R213	On	28/02/2031	Spot Bond			8.64000	8.73000			57,537,008,640,000.00	6,659,376,000	2,510,840,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			36,076,300,000,000.00	5,550,200,000	2,037,495,045.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	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
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	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
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000		500,000,000,000.00	500,000,000.00	5,000,000	2,500,000.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	328,000.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		1,406,400,000,000.00		14,064,000	39,084,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	17,473,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,153,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			11,000,000,000.00	110,000	3,067,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			1,150,000,000.00	200,000	100,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			26,800,000,000.00	268,000	655,000.00
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			37,400,000,000.00	374,000	402,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	5,100,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	350,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	5,307,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	60,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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			1,400,000,000,000.00	14,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	126,000.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	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
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			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
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000		58,800,000,000,000.00	588,000,000	247,000,000.00	
SYN850	On	16/11/2011			100.00000	100.00000		12,500,000,000,000.00	125,000,000	50,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			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
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			20,036,600,000.00	200,366	100,183.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,118,000.00
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		204,831,600,000,000.00		2,048,316,000	997,431,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,442,400,000,000.00		784,424,000	248,008,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		23,600,000,000,000.00		236,000,000	77,390,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00		438,000,000	97,951,000.00

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			2,755,100,000,000.00	27,551,000	23,480,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	37,522,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	36,000.00
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			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		6,905,000,000,000.00	69,050,000	26,262,000.00	
WS05	On	01/08/2018			100.00000	100.00000		101,600,000,000,000.00	1,016,000,000	206,000,000.00	
WSP1	On	28/05/2015			100.00000	100.00000		0.00	0	0.00	
WSP2	On	28/05/2017			100.00000	100.00000		7,000,000,000,000.00	70,000,000	35,000,000.00	
WSP3	On	28/05/2019			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
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		24,800,000,000,000.00		248,000,000	124,049,000.00
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
ZA005	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
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
ZA022	On	18/11/2015	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
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
Total for j-Bonds :							2,911,199,795,003,200.00	213,083,789,748	90,311,074,324.00
Grand Total:							2,911,208,856,040,110.00	3,083,860,564	90,312,226,361.00