



Daily MTM Report

Daily summary for: 10/08/2011

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			7.27160	7.09130		19.21	1,031,563,719.20	141,862	242,482.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		12.00000	30,000	24.15	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		971.00000	808,000	24.15	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		11.00000	26,000	24.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,020.00000	854,000	24.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		14.00000	33,000	23.82	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		923.00000	761,000	23.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		731.00000	580,000	22.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		22.00000	52,000	22.51	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		66.00000	135,000	19.87	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		375.00000	263,000	19.87	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		346.00000	504,000	18.92	126,000.00	250	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		55.00000	32,000	18.92	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		273.00000	422,000	18.98	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		82.00000	50,000	18.98	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		417.00000	298,000	20.20	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		58.00000	120,000	20.20	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		547.00000	412,000	21.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		38.00000	84,000	21.19	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		427.00000	591,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		36.00000	19,000	18.87	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		23.00000	11,000	18.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		514.00000	683,000	18.81	4,138,980.00	6,060	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		162.00000	108,000	19.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		153.00000	280,000	19.10	1,696,800.00	6,060	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,709.00000	2,529,000	32.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	1,000	32.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		297.00000	199,000	19.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		88.00000	171,000	19.21	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		225.00000	149,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		116.00000	221,000	19.16	55,250.00	250	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		18.00000	8,000	18.78	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		559.00000	730,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		386.00000	547,000	18.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		45.00000	25,000	18.90	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		68.00000	40,000	18.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		309.00000	462,000	18.95	231,000.00	500	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		459.00000	334,000	20.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		50.00000	106,000	20.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		240.00000	384,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		99.00000	62,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		33.00000	74,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		592.00000	452,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		134.00000	249,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		193.00000	127,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		208.00000	347,000	19.04	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		117.00000	75,000	19.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		699.00000	875,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		8.00000	3,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		26.00000	59,000	22.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		685.00000	537,000	22.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,341.00000	1,522,000	21.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		101.00000	195,000	19.19	97,500.00	500	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		260.00000	173,000	19.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		44.00000	94,000	20.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		503.00000	372,000	20.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,291.00000	1,472,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	24,000	24.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,069.00000	902,000	24.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,242.00000	1,422,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		29.00000	66,000	21.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		638.00000	494,000	21.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		796.00000	973,000	18.63	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	19/09/2011	Foreign Exchange Future	6.30	Put		5.00000	1,000	18.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,391.00000	1,572,000	22.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		180.00000	312,000	19.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		139.00000	90,000	19.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		470.00000	636,000	18.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		29.00000	14,000	18.84	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		76.00000	152,000	19.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		335.00000	230,000	19.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		17.00000	41,000	23.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		826.00000	669,000	23.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.36730	7.18590		18.67	78,167,053.00	10,610	60,805.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		228.00000	337,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		392.00000	320,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		213.00000	317,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		427.00000	350,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		245.00000	360,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		359.00000	293,000	18.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		109.00000	83,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		545.00000	700,000	17.41	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		911.00000	791,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		97.00000	158,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		198.00000	159,000	17.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		384.00000	526,000	17.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		326.00000	267,000	18.46	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		262.00000	384,000	18.46	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,051.00000	1,229,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		15.00000	12,000	17.36	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		499.00000	414,000	19.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		185.00000	281,000	19.36	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		780.00000	947,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		44.00000	30,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		823.00000	992,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		37.00000	25,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		957.00000	1,133,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		21.00000	16,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		91.00000	150,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		955.00000	833,000	21.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,244.00000	1,424,000	18.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		8.00000	7,000	18.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		199.00000	299,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		463.00000	382,000	19.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		581.00000	738,000	17.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		95.00000	71,000	17.30	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		510.00000	662,000	17.51	297,900.00	450	250.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		124.00000	95,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		109.00000	177,000	21.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		823.00000	710,000	21.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		142.00000	222,000	20.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		656.00000	555,000	20.26	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		476.00000	626,000	17.62	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		140.00000	109,000	17.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		911.00000	1,085,000	16.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		25.00000	18,000	16.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		867.00000	1,037,000	16.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		31.00000	20,000	16.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,195.00000	1,375,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		9.00000	8,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		124.00000	198,000	20.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		738.00000	631,000	20.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		162.00000	250,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		576.00000	483,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		657.00000	819,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		71.00000	52,000	17.09	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,342.00000	1,522,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		6.00000	5,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		117.00000	187,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		781.00000	670,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		295.00000	243,000	18.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		281.00000	410,000	18.36	82,000.00	200	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		697.00000	861,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		61.00000	44,000	16.99	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.46240	7.28130		18.43	5,596,800.00	750	17,906.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		501.00000	645,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		256.00000	219,000	17.57	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		473.00000	616,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		278.00000	240,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		529.00000	676,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		234.00000	200,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		521.00000	667,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		240.00000	205,000	17.50	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		440.00000	580,000	17.81	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		309.00000	268,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		391.00000	527,000	18.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		360.00000	315,000	18.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		645.00000	798,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		164.00000	136,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		415.00000	553,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		334.00000	291,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		679.00000	834,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		148.00000	122,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		285.00000	396,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		554.00000	484,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		192.00000	279,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		861.00000	767,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		332.00000	455,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		451.00000	393,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		140.00000	209,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,159.00000	1,047,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		714.00000	870,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		133.00000	108,000	16.88	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		134.00000	201,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,203.00000	1,089,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		613.00000	764,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		182.00000	152,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		183.00000	267,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		902.00000	805,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		466.00000	608,000	17.71	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		285.00000	246,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		750.00000	908,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		119.00000	96,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		316.00000	433,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		485.00000	421,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		153.00000	227,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,072.00000	965,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		211.00000	304,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		780.00000	692,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		493.00000	637,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		262.00000	225,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		787.00000	947,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		106.00000	85,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		222.00000	317,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		741.00000	655,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		175.00000	256,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		944.00000	844,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		202.00000	291,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		821.00000	729,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		160.00000	236,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,029.00000	924,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		350.00000	478,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		419.00000	366,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		369.00000	502,000	18.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		388.00000	340,000	18.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		581.00000	731,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		200.00000	169,000	17.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.55810	7.37850		18.32	5,079,043.20	672	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		509.00000	653,000	17.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		381.00000	345,000	17.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		485.00000	627,000	17.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		407.00000	369,000	17.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		534.00000	679,000	17.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		356.00000	321,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.65740	7.47870		18.52	5,069,198.80	662	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		657.00000	804,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		378.00000	347,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		632.00000	778,000	17.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		403.00000	371,000	17.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		683.00000	831,000	17.39	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		354.00000	324,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		428.00000	396,000	17.73	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	17/09/2012	Foreign Exchange Future	7.30	Call		607.00000	753,000	17.73	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.75630	7.57760		18.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		553.00000	692,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		675.00000	636,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		537.00000	673,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		709.00000	667,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		571.00000	712,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		643.00000	606,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		883.00000	831,000	19.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		461.00000	587,000	19.29	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.71240	8.53210		20.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,157.00000	1,339,000	19.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,125.00000	1,127,000	19.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,140.00000	1,322,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,158.00000	1,160,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,174.00000	1,356,000	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,092.00000	1,094,000	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		815.00000	818,000	18.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,347.00000	1,530,000	18.78	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.55650	9.37620		21.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,576.00000	1,794,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,400.00000	1,438,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,558.00000	1,775,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,432.00000	1,469,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,594.00000	1,813,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,368.00000	1,407,000	20.74	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.27160	7.09130		19.21	50,901.20	7	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		15,327.00000	27,979,000	19.10	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		16,197.00000	10,819,000	19.10	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		13,367.00000	24,934,000	19.13	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		19,237.00000	12,774,000	19.13	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		17,959.00000	31,235,000	19.07	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		13,829.00000	9,075,000	19.07	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		22,510.00000	14,945,000	19.16	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		11,640.00000	22,105,000	19.16	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.36730	7.18590		18.67	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		38,436.00000	52,562,000	17.94	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		19,846.00000	15,832,000	17.94	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		35,651.00000	49,472,000	18.04	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		22,061.00000	17,742,000	18.04	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		41,365.00000	55,785,000	17.83	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		17,775.00000	14,055,000	17.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.74040	11.57020		16.56	92,162,140.00	7,850	22,736.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		259.00000	392,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		189.00000	152,000	16.57	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		231.00000	361,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		211.00000	171,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		289.00000	425,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		169.00000	135,000	16.57	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		188.00000	304,000	16.57	1,050,320.00	3,455	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		268.00000	214,000	16.57	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		70.00000	134,000	17.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		600.00000	494,000	17.62	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		56.00000	36,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		626.00000	776,000	16.58	2,681,080.00	3,455	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,084.00000	1,249,000	18.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		14.00000	9,000	18.20	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		669.00000	821,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		49.00000	31,000	16.58	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		94.00000	68,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		464.00000	608,000	16.58	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		757.00000	911,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		37.00000	21,000	16.58	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		73.00000	50,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		543.00000	690,000	16.58	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		503.00000	649,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		83.00000	59,000	16.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		110.00000	193,000	17.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		440.00000	353,000	17.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		153.00000	252,000	16.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		333.00000	262,000	16.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		137.00000	231,000	16.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		367.00000	291,000	16.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		426.00000	569,000	16.57	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		106.00000	79,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		848.00000	1,005,000	16.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		28.00000	15,000	16.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		170.00000	277,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		300.00000	237,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		123.00000	212,000	16.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		403.00000	322,000	16.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		941.00000	1,102,000	17.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		21.00000	12,000	17.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.88550	11.71400		15.65	11,897,385.50	1,001	9,627.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		432.00000	562,000	15.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		368.00000	327,000	15.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		407.00000	535,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		393.00000	350,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		459.00000	589,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		345.00000	304,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		235.00000	329,000	16.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		721.00000	644,000	16.31	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		636.00000	775,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		222.00000	190,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		328.00000	437,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		514.00000	452,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		386.00000	509,000	15.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		422.00000	374,000	15.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,270.00000	1,432,000	15.79	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		56.00000	47,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,088.00000	1,250,000	15.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		74.00000	65,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.02980	11.85720		14.86	300,745.00	25	2,862.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		738.00000	865,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		331.00000	285,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		708.00000	834,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		351.00000	304,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		768.00000	896,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		311.00000	266,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		679.00000	804,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		372.00000	324,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		502.00000	617,000	14.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		545.00000	487,000	14.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,039.00000	1,175,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		182.00000	145,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		546.00000	667,000	14.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		489.00000	437,000	14.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		364.00000	459,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		807.00000	729,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		800.00000	928,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		293.00000	248,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,114.00000	1,257,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		157.00000	127,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		597.00000	719,000	14.60	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		440.00000	389,000	14.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		967.00000	1,101,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		210.00000	171,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.17620	12.00750		14.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		703.00000	810,000	14.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		546.00000	484,000	14.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		678.00000	784,000	14.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		571.00000	508,000	14.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		729.00000	836,000	14.23	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		522.00000	460,000	14.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09510	0.09140		15.90	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,142.00000	1,511,000	20.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		2.00000	1,000	20.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		248.00000	547,000	15.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		108.00000	37,000	15.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,140.00000	2,510,000	23.59	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	23.59	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	28.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,860.00000	1,140,490,000	28.70	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09650	0.09270		20.47	0.00	0	25.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,305.00000	1,670,000	18.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		35.00000	20,000	18.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		567.00000	853,000	20.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		297.00000	203,000	20.47	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	19/12/2011	Foreign Exchange Future	0.07	Call		2,275.00000	2,654,000	22.90	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	4,000	22.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.30750	10.05750		15.99	51,516,885.00	4,998	61,550.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		457.00000	684,000	15.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		50.00000	27,000	15.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		416.00000	640,000	15.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		59.00000	33,000	15.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		499.00000	729,000	15.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		42.00000	22,000	15.93	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		82.00000	48,000	15.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		339.00000	555,000	15.95	1,992,450.00	3,590	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		412.00000	273,000	16.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		69.00000	180,000	16.29	646,200.00	3,590	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		770.00000	1,012,000	15.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		13.00000	5,000	15.90	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		105.00000	247,000	15.99	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		298.00000	190,000	15.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		206.00000	402,000	15.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		149.00000	95,000	15.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		33.00000	103,000	17.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		626.00000	446,000	17.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		677.00000	916,000	15.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		20.00000	9,000	15.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		45.00000	129,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		538.00000	372,000	16.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		38.00000	115,000	16.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		581.00000	408,000	16.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		52.00000	144,000	16.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		495.00000	337,000	16.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.43230	10.17930		16.04	2,086,460.00	200	5,228.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		545.00000	759,000	14.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		166.00000	127,000	14.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		514.00000	724,000	14.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		185.00000	142,000	14.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		578.00000	795,000	14.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		149.00000	113,000	14.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		426.00000	626,000	15.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		247.00000	194,000	15.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		722.00000	949,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		93.00000	67,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		925.00000	1,169,000	14.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		46.00000	37,000	14.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		841.00000	1,077,000	14.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		62.00000	45,000	14.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.55930	10.30360		15.98	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		546.00000	752,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		342.00000	293,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		520.00000	724,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		366.00000	315,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		572.00000	781,000	15.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		318.00000	272,000	15.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,310.00000	1,558,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		56.00000	49,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		471.00000	670,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		417.00000	361,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		720.00000	940,000	14.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		216.00000	181,000	14.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,356.00000	1,604,000	14.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		52.00000	45,000	14.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		658.00000	874,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		254.00000	215,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		343.00000	509,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		639.00000	550,000	16.09	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			404.65000	401.07100			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.81200	407.17900			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			370.22400	367.44300			0.00	0	1,360.00
ALBI	On	02/02/2012	Index Future			375.86200	373.03800			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.30850	7.12760		18.85	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		487.00000	647,000	17.51	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		59.00000	39,000	17.51	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		449.00000	606,000	17.62	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		71.00000	48,000	17.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		527.00000	690,000	17.40	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		49.00000	32,000	17.40	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		154.00000	113,000	18.18	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		282.00000	421,000	18.18	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		400.00000	307,000	19.41	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		128.00000	215,000	19.41	0.00	0	6,757.00
ANY DAOn	10/08/2011	Can-Do Future			7.17880	7.05200		23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Call		352.00000	479,000	23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Put		0.00000	0,000	23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Call		302.00000	429,000	23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Put		0.00000	0,000	23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Call		402.00000	529,000	23.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Put		0.00000	0,000	23.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.39020	7.28290		13.44	2,549,619.00	345	24,535.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		641.00000	745,000	17.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		8.00000	5,000	17.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		593.00000	697,000	17.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		10.00000	7,000	17.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		689.00000	794,000	17.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		6.00000	4,000	17.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		50.00000	89,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		267.00000	199,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		62.00000	106,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		229.00000	166,000	13.70	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	7.00	Call		321.00000	418,000	15.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		38.00000	28,000	15.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		171.00000	255,000	14.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		88.00000	65,000	14.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		41.00000	75,000	14.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		308.00000	235,000	14.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		205.00000	293,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		72.00000	53,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		8.00000	17,000	16.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		675.00000	577,000	16.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		545.00000	649,000	16.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		12.00000	9,000	16.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	14,000	16.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		723.00000	624,000	16.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		498.00000	601,000	16.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		15.00000	11,000	16.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		241.00000	333,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		58.00000	43,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		3.00000	8,000	17.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		870.00000	768,000	17.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		75.00000	126,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		192.00000	136,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		5.00000	12,000	16.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		772.00000	672,000	16.80	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.41460	7.30850		13.23	593,168.00	80	1,180.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		698.00000	792,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		40.00000	27,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		646.00000	747,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		38.00000	32,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		741.00000	837,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		33.00000	22,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		148.00000	191,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		340.00000	276,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		215.00000	290,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		207.00000	175,000	13.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.44080	7.34220		13.19	0.00	0	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		327.00000	408,000	13.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		235.00000	217,000	13.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		301.00000	379,000	13.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		259.00000	238,000	13.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		355.00000	438,000	13.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		213.00000	197,000	13.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		255.00000	326,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		313.00000	285,000	13.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		516.00000	607,000	13.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		124.00000	116,000	13.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		150.00000	198,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		558.00000	507,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		237.00000	301,000	13.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		345.00000	310,000	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		481.00000	571,000	13.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		139.00000	130,000	13.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,159.00000	1,260,000	14.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	19,000	14.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.39290	8.36490		13.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,463.00000	1,485,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		398.00000	392,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,425.00000	1,447,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		410.00000	404,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,502.00000	1,523,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		387.00000	380,000	12.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.34630	7.15480		13.21	844,824.50	115	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		79.00000	186,000	13.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		174.00000	90,000	13.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		65.00000	155,000	13.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		210.00000	109,000	13.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		97.00000	220,000	13.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		142.00000	74,000	13.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		7.00000	24,000	15.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		652.00000	478,000	15.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		9.00000	29,000	15.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		604.00000	433,000	15.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	20,000	15.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		701.00000	524,000	15.97	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	7.55	Call		22.00000	62,000	14.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		417.00000	266,000	14.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		564.00000	750,000	16.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	4,000	16.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		294.00000	466,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		39.00000	20,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	14,000	16.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		799.00000	618,000	16.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.43050	7.23850		13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		211.00000	339,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		223.00000	159,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		191.00000	310,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		253.00000	180,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		237.00000	370,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		199.00000	140,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		93.00000	160,000	14.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		505.00000	380,000	14.15	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		506.00000	671,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		68.00000	41,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		103.00000	176,000	14.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		465.00000	346,000	14.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		467.00000	629,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		79.00000	49,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		156.00000	256,000	13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		318.00000	226,000	13.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		429.00000	588,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		91.00000	58,000	13.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		141.00000	232,000	13.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		353.00000	252,000	13.60	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00800	0.02460			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.25990	0.14520			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			10.01320	9.33280		22.60	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,684.00000	2,363,000	26.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	0,000	26.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,635.00000	2,314,000	26.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	1,000	26.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,734.00000	2,413,000	26.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	0,000	26.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		951.00000	1,616,000	23.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		18.00000	3,000	23.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		413.00000	978,000	19.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		130.00000	15,000	19.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		448.00000	1,024,000	19.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		115.00000	11,000	19.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,535.00000	2,214,000	26.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	1,000	26.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		484.00000	1,073,000	19.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		101.00000	10,000	19.46	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	8.80	Call		599.00000	1,220,000	20.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		66.00000	7,000	20.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		560.00000	1,171,000	20.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		77.00000	8,000	20.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		380.00000	932,000	19.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		147.00000	19,000	19.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		290.00000	799,000	19.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		207.00000	36,000	19.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,486.00000	2,164,000	26.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	1,000	26.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			10.16140	9.47390		21.30	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,218.00000	1,881,000	19.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		44.00000	20,000	19.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,171.00000	1,833,000	19.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		47.00000	22,000	19.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,265.00000	1,929,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		41.00000	18,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		1,037.00000	1,692,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		63.00000	31,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,359.00000	2,025,000	19.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		35.00000	14,000	19.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,598.00000	2,272,000	21.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		24.00000	11,000	21.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		996.00000	1,645,000	19.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		72.00000	34,000	19.56	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	8.90	Call		737.00000	1,329,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		163.00000	68,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		456.00000	934,000	19.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		382.00000	173,000	19.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		584.00000	1,117,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		260.00000	106,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		1,079.00000	1,739,000	19.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		55.00000	28,000	19.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,502.00000	2,173,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		28.00000	12,000	20.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,744.00000	2,420,000	22.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		20.00000	9,000	22.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		806.00000	1,417,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		132.00000	56,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,841.00000	2,519,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	8,000	22.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		879.00000	1,507,000	19.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		105.00000	46,000	19.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		705.00000	1,285,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		181.00000	74,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		956.00000	1,599,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		82.00000	38,000	19.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		434.00000	901,000	19.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		410.00000	190,000	19.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		556.00000	1,078,000	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		282.00000	117,000	19.06	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			370.97700	368.22700			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		112,270.00000	139,770,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		112,170.00000	139,670,000		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		112,370.00000	139,870,000		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			376.62600	373.83400			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		48,340.00000	76,260,000		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		48,240.00000	76,160,000		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		48,440.00000	76,360,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			161.91900	161.08900			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			164.38400	163.54200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			442.97200	442.97200			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
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.59000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.59000	5.60000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.59000	5.61000			0.00	0	400.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.58000	5.61000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.57000	5.63000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.57000	5.65000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.58000	5.71000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.65000	5.87000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.79000	6.08000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.01000	6.29000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.24000	6.52000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.47000	6.76000			0.00	500	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			365.76400	362.82000			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			371.33300	368.34500			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			7.05000	7.11700		3.00	0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.96500	7.21500		3.25	0.00	0	10,452.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,814.00000	4,733,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		26.00000	7,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,988.00000	4,911,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		21.00000	6,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,640.00000	4,555,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		32.00000	8,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,589.00000	1,775,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		73.00000	197,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		1,220.00000	679,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		414.00000	811,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		558.00000	1,029,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		988.00000	521,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,551.00000	2,306,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		308.00000	125,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.03600	7.30900		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,228.00000	5,106,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		165.00000	86,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,380.00000	5,264,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		150.00000	77,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		4,078.00000	4,948,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		182.00000	95,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.12200	7.41900		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,172.00000	3,948,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		516.00000	323,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,297.00000	4,083,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		483.00000	301,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,049.00000	3,813,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		550.00000	346,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.22800	7.55400		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,456.00000	3,111,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,129.00000	801,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,555.00000	3,221,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,080.00000	763,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,359.00000	3,002,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,179.00000	840,000	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			8.10000	8.21200		9.75	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.26100	8.33600		10.25	3,324,476.52	27	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,665.00000	7,272,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		519.00000	401,000	10.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		7,044.00000	7,663,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		454.00000	348,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,291.00000	6,886,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		591.00000	462,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		977.00000	785,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,865.00000	5,397,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,733.00000	3,258,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,431.00000	1,681,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,354.00000	1,995,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,489.00000	2,854,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,582.00000	4,036,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,549.00000	1,278,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,428.00000	8,058,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		397.00000	302,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.32500	8.40200		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,126.00000	7,652,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,664.00000	1,458,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,449.00000	7,987,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,547.00000	1,354,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,808.00000	7,323,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,788.00000	1,572,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.39500	8.47400		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,481.00000	7,969,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,742.00000	2,493,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,776.00000	8,274,000	11.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,601.00000	2,362,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,191.00000	7,669,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,890.00000	2,632,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.47000	8.55300		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,120.00000	6,552,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,346.00000	4,018,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,383.00000	6,825,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,165.00000	3,847,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,865.00000	6,287,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,537.00000	4,200,000	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
R189	On	04/08/2011	Bond Future			215.31454	215.30083			0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.12459	212.66825			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		668.00000	1,125,000		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		618.00000	1,075,000		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		718.00000	1,175,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future			236.16458	236.12934			0.00	0	0.00
R197	On	03/11/2011	Bond Future			243.93935	242.85773			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,358.00000	5,439,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,308.00000	5,389,000		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		4,408.00000	5,489,000		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			6.71000	6.77100		2.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.58200	6.76900		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,461.00000	3,993,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		8.00000	2,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,597.00000	4,130,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		6.00000	2,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,326.00000	3,856,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		10.00000	3,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.62200	6.82800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,727.00000	4,252,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		47.00000	25,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,848.00000	4,375,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		42.00000	22,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,606.00000	4,129,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		53.00000	29,000	3.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			6.67900	6.90700		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,356.00000	2,804,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		336.00000	229,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,452.00000	2,906,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		314.00000	213,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,262.00000	2,703,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		360.00000	247,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.76000	7.01400		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,747.00000	2,129,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		683.00000	504,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,825.00000	2,214,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		653.00000	480,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,670.00000	2,046,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		715.00000	530,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			176.31535	176.28940			0.00	0	0.00
R202	On	03/11/2011	Bond Future			183.92880	182.41799			0.00	0	22,992.00
R202	On	03/11/2011	Bond Future	0.50	Call		181,918.00000	183,429,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		181,868.00000	183,379,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		181,968.00000	183,479,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			184.06519	182.53119			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		5,531.00000	7,065,000		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		5,481.00000	7,015,000		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		5,581.00000	7,115,000		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			7.58500	7.67200		5.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.56800	7.76500		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,521.00000	4,376,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		139.00000	63,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,725.00000	4,590,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		118.00000	52,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,320.00000	4,163,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		163.00000	76,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.64800	7.85700		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,354.00000	5,156,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		422.00000	275,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,538.00000	5,350,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		391.00000	255,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,176.00000	4,967,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		459.00000	301,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.73800	7.95900		5.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		4,161.00000	4,902,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		809.00000	589,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,321.00000	5,073,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		762.00000	553,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,003.00000	4,734,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		859.00000	629,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.84000	8.07500		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,125.00000	3,775,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,385.00000	1,057,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,265.00000	3,927,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,323.00000	1,007,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		2,989.00000	3,626,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,452.00000	1,111,000	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			7.76500	7.86200		6.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.78700	7.96200		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,269.00000	5,137,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		152.00000	76,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,500.00000	5,379,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		129.00000	64,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,039.00000	4,897,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		177.00000	91,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.86300	8.04700		6.75	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	9.00	Call		5,226.00000	6,051,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		427.00000	291,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,435.00000	6,269,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		392.00000	265,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,020.00000	5,834,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		465.00000	318,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.95000	8.14300		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,241.00000	4,938,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,251.00000	974,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,413.00000	5,123,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,182.00000	918,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,071.00000	4,755,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,323.00000	1,033,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.04800	8.25100		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,197.00000	3,800,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,000.00000	1,614,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,348.00000	3,964,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,913.00000	1,539,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,051.00000	3,640,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,093.00000	1,692,000	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

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			6.46500	6.52100		2.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.24200	6.48900		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,530.00000	3,030,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		5.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,627.00000	3,129,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		3.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,432.00000	2,932,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		5.00000	1,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.24900	6.53000		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,652.00000	3,146,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		31.00000	14,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,736.00000	3,231,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		28.00000	12,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,568.00000	3,059,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		35.00000	15,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.28000	6.60600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,642.00000	2,066,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		235.00000	139,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,707.00000	2,136,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		222.00000	131,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,580.00000	1,999,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		251.00000	150,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.33600	6.72200		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,116.00000	1,490,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		402.00000	249,000	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	7.30	Call		1,164.00000	1,545,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		382.00000	237,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,068.00000	1,435,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		421.00000	261,000	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			7.86000	7.97700		6.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.91200	8.07000		7.00	0.00	0	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,021.00000	4,831,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		225.00000	125,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,260.00000	5,083,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		193.00000	105,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,784.00000	4,581,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		261.00000	147,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,851.00000	1,329,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		871.00000	1,259,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,557.00000	2,103,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,100.00000	736,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,269.00000	2,926,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		682.00000	429,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,651.00000	3,828,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		110.00000	197,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,428.00000	1,813,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		573.00000	868,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,679.00000	1,189,000	6.86	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	7.95	Call		989.00000	1,409,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,467.00000	3,149,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		601.00000	372,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.98400	8.14900		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,186.00000	5,949,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		589.00000	426,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,401.00000	6,175,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		542.00000	391,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,974.00000	5,726,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		639.00000	466,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.06700	8.24000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,234.00000	4,881,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,521.00000	1,225,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,413.00000	5,072,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,440.00000	1,156,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,058.00000	4,692,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,607.00000	1,298,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.16000	8.34000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,966.00000	4,586,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,842.00000	1,510,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,138.00000	4,771,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,759.00000	1,440,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,799.00000	4,407,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,930.00000	1,586,000	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			7.89000	7.99700		7.50	0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.95300	8.10100		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,151.00000	4,947,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		285.00000	169,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,402.00000	5,211,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		247.00000	144,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,903.00000	4,684,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		327.00000	197,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,938.00000	1,424,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,007.00000	1,405,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,156.00000	797,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,760.00000	2,312,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,531.00000	3,191,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		723.00000	472,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,913.00000	5,746,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		184.00000	105,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.02000	8.17300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,451.00000	6,203,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		668.00000	498,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,679.00000	6,442,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		617.00000	459,000	9.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		5,226.00000	5,966,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		723.00000	541,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.09300	8.25300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,472.00000	6,174,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,237.00000	998,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,679.00000	6,392,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,170.00000	942,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,268.00000	5,960,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,309.00000	1,060,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.17500	8.34100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,277.00000	4,897,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,984.00000	1,651,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,465.00000	5,097,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,896.00000	1,576,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,095.00000	4,702,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,078.00000	1,733,000	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
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			8.40000	8.55100		12.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.55200	8.65200		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,423.00000	2,897,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		1,634.00000	1,290,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,653.00000	3,153,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,467.00000	1,149,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,202.00000	2,651,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,814.00000	1,445,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.60700	8.70900		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,409.00000	4,932,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,131.00000	1,828,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,649.00000	5,186,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,990.00000	1,702,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,176.00000	4,683,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,281.00000	1,963,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.66600	8.77000		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,858.00000	5,355,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,069.00000	2,734,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,083.00000	5,592,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,914.00000	2,592,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,639.00000	5,124,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,233.00000	2,886,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.72800	8.83600		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,130.00000	6,676,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,998.00000	2,691,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,365.00000	6,922,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,869.00000	2,573,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,901.00000	6,436,000	14.69	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	02/08/2012	Bond Future	9.20	Put		3,136.00000	2,818,000	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			132.22658	132.20685			0.00	0	0.00
R210	On	03/11/2011	Bond Future			135.78879	134.47959			0.00	0	657.00
R210	On	03/11/2011	Bond Future	131.00	Call		3,480.00000	4,789,000		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		3,430.00000	4,739,000		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		3,530.00000	4,839,000		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			109.08471	109.07285			0.00	0	0.00
R211	On	03/11/2011	Bond Future			111.68700	111.15846			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		109,908.00000	110,437,000		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		109,858.00000	110,387,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,958.00000	110,487,000		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	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.04994	111.51338			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,013.00000	1,550,000		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		963.00000	1,500,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		1,063.00000	1,600,000		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			107.73953	107.72388			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.46400	109.69200			0.00	0	2,717.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,192.00000	107,964,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		107,142.00000	107,914,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		107,242.00000	108,014,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			110.67772	109.89396			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,394.00000	2,178,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		1,344.00000	2,128,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,444.00000	2,228,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.41000	8.54100			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.55400	8.64900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		824.00000	1,611,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,228.00000	2,015,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		418.00000	1,204,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.61800	8.71500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,265.00000	3,057,000		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		2,653.00000	3,445,000		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		1,874.00000	2,667,000		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			8.68100	8.78100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,631.00000	4,437,000		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		4,004.00000	4,810,000		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		3,255.00000	4,062,000		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			8.74900	8.85200			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	02/08/2012	Bond Future	9.25	Call		3,054.00000	3,873,000		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		3,426.00000	4,244,000		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		2,680.00000	3,498,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,841.02000	14,452.91000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.13300	1.10200		17.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		244.00000	459,000	17.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		224.00000	129,000	17.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		92.00000	216,000	19.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		572.00000	386,000	19.42	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		568.00000	853,000	16.72	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		48.00000	23,000	16.72	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.14920	1.11770		18.45	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		515.00000	751,000	17.30	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	1.10	Put		338.00000	259,000	17.30	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		317.00000	503,000	18.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		640.00000	511,000	18.45	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		822.00000	1,101,000	16.66	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		145.00000	109,000	16.66	0.00	0	0.00

Total for Derivatives : **1,303,897,898.92** **198,064** **1,047,568.00**

i-Bonds

1BG4A _n 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	75,500,000.00
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			191,600,000,000.00	1,916,000	79,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			25,400,000,000.00	254,000	356,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			164,600,000,000.00	1,646,000	6,005,000.00
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
ABCPI1	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
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	29,054.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			185,600,000,000.00	1,856,000	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	22,822.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
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
ABN04	On	16/04/2012	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
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			224,200,000,000.00	2,242,000	8,990,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			304,400,000,000.00	3,044,000	5,923,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL111On	03/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		244,400,000,000.00		2,444,000	2,079,000.00
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		145,000,000,000.00		1,450,000	13,998,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	9,222.00
AS1110	On	12/10/2011			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
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6l	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
BCP49l	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50l	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		640,000,000,000.00		6,400,000	3,200,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		399,200,000,000.00		3,992,000	2,380,400.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		564,000,000,000.00		5,640,000	165,460,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

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

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	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	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		134,400,000,000.00		1,344,000	3,990,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			61,200,000,000.00	612,000	153,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			136,400,000,000.00	1,364,000	7,887,000.00
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			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		177,600,000.00	177,600,000.00	1,776,000	51,858,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			46,600,000,000.00	466,000	18,772,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			183,600,000,000.00	1,836,000	74,783,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			50,548,400,000,000.00	505,484,000	177,434,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	46,526,519.00
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	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000		62,800,000,000.00		628,000	157,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		240,000,000,000.00		2,400,000	188,600,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		563,954,000,000.00		60,968,000	160,555,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,101,520,000,000.00		110,152,000	389,850,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		874,238,800,000.00		111,368,000	97,489,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		784,125,000,000.00		104,550,000	196,600,000.00
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		90,000,000,000.00		900,000	360,000.00
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		916,454,700,000.00		9,164,547	1,239,547.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	58,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000,000	34,600,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	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
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			186,400,000,000.00	1,864,000	2,996,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			398,600,000,000.00	3,986,000	2,647,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On	07/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		4,220,000,000,000.00	42,200,000	25,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	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
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			72,800,000,000.00	728,000	30,654,519.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			53,800,000,000.00	538,000	16,900,000.00
HWAY3On	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			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	30,000,000.00
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		686,000,000,000.00	6,860,000,000.00	6,860,000	89,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,500,000,000,000.00	15,000,000	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000		25,000,000,000,000.00		250,000,000	250,000,000.00
IND147	On	22/11/2011			100.00000	100.00000		87,000,000,000,000.00		870,000,000	503,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			80,600,000,000.00	806,000	96,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			63,600,000,000.00	636,000	48,702,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	59,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA203 On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205 On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	4,622,370.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000		72,000,000,000.00		720,000	180,000.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		47,200,000,000.00		472,000	118,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	2,000,000.00
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
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	50,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			33,180,000,000.00	331,800	15,659,000.00
MTN02	On	13/07/2014			100.00000	100.00000			580,000,000,000.00	5,800,000	979,000.00
MTN03	On	13/07/2015			100.00000	100.00000			6,920,000,000,000.00	69,200,000	49,100,000.00
MTN04	On	13/07/2017			100.00000	100.00000			140,400,000,000.00	1,404,000	4,926,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		341,000,000,000.00		3,410,000	9,047,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		135,800,000,000.00		1,358,000	5,993,000.00

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			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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	79,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			589,000,000,000.00	5,890,000	7,981,000.00
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	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			393,400,000,000.00	3,934,000	3,124,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		6,637,680,000.00		1,008,000	168,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	8,371.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,355,970.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	10,125,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,750,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			47,600,000,000.00	476,000	119,000.00
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			390,600,000,000.00	3,906,000	2,155,505.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	80,000.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			30,800,000,000.00	308,000	77,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			4.97000	5.24500		121,268,000,000.00		24,400,000	24,212,500.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.90000	7.13000		218,723,955,600,000.00		31,699,124,000	23,306,839,262.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.20000	8.27000		112,918,268,100,000.00		13,770,520,500	10,244,662,539.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.75000	0.88000			61,432,500,000.00	81,910,000	2,626,612,000.00
R197	On	07/12/2023	Spot Bond			2.34500	2.39000			716,379,405,980.00	305,492,284	428,944,522.00
R201	On	21/12/2014	Spot Bond			6.54000	6.71000			24,377,117,520,000.00	3,727,388,000	3,945,645,000.00
R202	On	07/12/2033	Spot Bond			2.34000	2.39000			1,796,633,509,320.00	767,792,098	959,418,000.00
R203	On	15/09/2017	Spot Bond			7.49500	7.68000			27,532,282,900,000.00	3,673,420,000	4,939,539,267.00
R204	On	21/12/2018	Spot Bond			7.71500	7.88000			25,769,812,730,000.00	3,340,222,000	6,363,073,576.00
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			6.22500	6.44500			39,613,571,850,000.00	6,363,626,000	4,103,627,000.00
R207	On	15/01/2020	Spot Bond			7.84500	7.99500			48,356,964,405,000.00	6,164,049,000	8,491,015,000.00
R208	On	31/03/2021	Spot Bond			7.89000	8.03000			76,706,848,260,000.00	9,722,034,000	8,744,976,786.00
R209	On	31/03/2036	Spot Bond			8.50000	8.59500			44,547,658,500,000.00	5,240,901,000	10,310,705,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.44000			139,474,500,000.00	58,850,000	968,238,800.00
R211	On	31/01/2017	Spot Bond			1.63000	1.72000			55,151,050,000.00	33,835,000	1,086,100,000.00
R212	On	31/01/2022	Spot Bond			2.36000	2.43500			497,529,639,840.00	210,817,644	448,697,070.00
R213	On	28/02/2031	Spot Bond			8.49500	8.58500			17,448,109,865,000.00	2,053,927,000	2,465,760,080.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,584,500,000,000.00	1,013,000,000	2,181,030,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	70,000.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			32,000,000,000.00	320,000	80,000.00
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
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			584,000,000,000.00	5,840,000	1,460,000.00
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	0.00
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			2,008,531,000,000.00	20,085,310	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,025,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			207,800,000,000.00	2,078,000	17,070,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			277,600,000,000.00	2,776,000	2,018,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			264,200,000,000.00	2,642,000	3,046,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	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
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			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	400,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	113,000.00
SBS5	On	07/12/2011	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
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		8,807,580,000,000.00		88,075,800	45,589,900.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000		8,600,000,000,000.00		86,000,000	43,024,906.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	238,760.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN826On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000		61,300,000,000,000.00	613,000,000	270,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	5,835,168.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,091,000.00
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			2,368,800,000,000.00	23,688,000	1,001,022,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			387,700,000,000.00	3,877,000	279,047,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			47,000,000,000.00	470,000	78,025,531.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,633,000,000,000.00	36,330,000	91,510,135.00
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			0.00	0	36,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000		72,000,000,000.00		720,000	180,000.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		189,800,000,000.00		1,898,000	55,679,756.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	357,000,000.00
WSP1	On	28/05/2015	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
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							933,606,079,515,140.00	91,482,440,983	99,798,171,137.00
Grand Total:							933,607,383,413,039.00	11,482,639,047	99,799,218,705.00