



Daily MTM Report

Daily summary for: 11/08/2011

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			7.26160	7.27160		21.54	521,266,694.40	71,784	231,433.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		30.00000	38,000	26.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		808.00000	826,000	26.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		26.00000	34,000	26.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		854.00000	872,000	26.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		33.00000	42,000	26.20	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		761.00000	780,000	26.20	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		580.00000	602,000	24.96	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		52.00000	64,000	24.96	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		135.00000	153,000	22.47	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		263.00000	291,000	22.47	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		504.00000	503,000	20.63	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		32.00000	41,000	20.63	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		422.00000	425,000	20.83	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		50.00000	63,000	20.83	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		298.00000	325,000	22.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		120.00000	137,000	22.78	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		412.00000	437,000	23.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		84.00000	99,000	23.71	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		591.00000	587,000	20.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		19.00000	25,000	20.42	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		11.00000	15,000	20.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		683.00000	677,000	20.22	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		108.00000	128,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		280.00000	290,000	21.23	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,529.00000	2,539,000	34.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	1,000	34.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		199.00000	227,000	21.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		171.00000	189,000	21.85	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		149.00000	172,000	21.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		221.00000	234,000	21.43	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		8.00000	11,000	20.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		730.00000	723,000	20.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		547.00000	545,000	20.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		25.00000	33,000	20.53	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		40.00000	51,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		462.00000	463,000	20.73	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		334.00000	361,000	23.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		106.00000	123,000	23.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		384.00000	388,000	20.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		62.00000	76,000	20.93	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		74.00000	89,000	24.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		452.00000	477,000	24.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		249.00000	261,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		127.00000	149,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		347.00000	354,000	21.03	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		75.00000	92,000	21.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		875.00000	866,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		3.00000	4,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		59.00000	72,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		537.00000	560,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,522.00000	1,512,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		195.00000	210,000	21.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		173.00000	198,000	21.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		94.00000	110,000	23.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		372.00000	398,000	23.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,472.00000	1,462,000	22.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		24.00000	31,000	27.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		902.00000	919,000	27.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,422.00000	1,412,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		66.00000	80,000	24.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		494.00000	518,000	24.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		973.00000	964,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	2,000	19.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,572.00000	1,562,000	22.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		312.00000	321,000	21.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		90.00000	109,000	21.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		636.00000	632,000	20.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		14.00000	20,000	20.32	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		152.00000	170,000	22.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		230.00000	258,000	22.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		41.00000	52,000	25.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		669.00000	690,000	25.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.35670	7.36730		20.11	29,367,946.40	3,992	61,181.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		337.00000	355,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		320.00000	348,000	20.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		317.00000	336,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		350.00000	379,000	20.33	379,000.00	1,000	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		360.00000	377,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		293.00000	320,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		83.00000	96,000	18.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		700.00000	703,000	18.44	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		791.00000	817,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		158.00000	174,000	22.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		159.00000	179,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		526.00000	536,000	19.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		267.00000	294,000	19.84	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		384.00000	401,000	19.84	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,229.00000	1,221,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		12.00000	14,000	18.10	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		414.00000	443,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		281.00000	300,000	20.77	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		947.00000	943,000	17.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		30.00000	36,000	17.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		992.00000	987,000	17.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		25.00000	30,000	17.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,133.00000	1,126,000	17.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		16.00000	19,000	17.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		150.00000	165,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		833.00000	858,000	23.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,424.00000	1,415,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	8,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		299.00000	317,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		382.00000	410,000	20.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		738.00000	740,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		71.00000	83,000	18.30	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		662.00000	667,000	18.58	33,350.00	50	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		95.00000	110,000	18.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		177.00000	193,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		710.00000	736,000	22.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		222.00000	240,000	21.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		555.00000	583,000	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		626.00000	632,000	18.72	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		109.00000	125,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,085.00000	1,078,000	17.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		18.00000	21,000	17.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,037.00000	1,031,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		20.00000	24,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,375.00000	1,367,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	10,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		198.00000	215,000	22.10	215,000.00	1,000	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		631.00000	658,000	22.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		250.00000	268,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		483.00000	511,000	21.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		819.00000	818,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		52.00000	61,000	18.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,522.00000	1,513,000	19.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	6,000	19.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		187.00000	204,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		670.00000	697,000	22.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		243.00000	268,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		410.00000	425,000	19.70	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		861.00000	859,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		44.00000	52,000	17.89	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.45120	7.46240		19.48	3,986,392.00	535	17,906.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		645.00000	654,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		219.00000	239,000	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		616.00000	626,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		240.00000	261,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		676.00000	684,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		200.00000	219,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		667.00000	675,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		205.00000	224,000	18.34	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		580.00000	591,000	18.72	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		268.00000	290,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		527.00000	541,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		315.00000	340,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		798.00000	802,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		136.00000	151,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		553.00000	565,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		291.00000	314,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		834.00000	837,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		122.00000	136,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		396.00000	414,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		484.00000	513,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		279.00000	296,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		767.00000	795,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		455.00000	472,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		393.00000	421,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		209.00000	225,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,047.00000	1,074,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		870.00000	872,000	17.58	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	6.70	Put		108.00000	121,000	17.58	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		201.00000	217,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,089.00000	1,116,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		764.00000	769,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		152.00000	168,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		267.00000	284,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		805.00000	833,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		608.00000	618,000	18.59	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		246.00000	267,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		908.00000	909,000	17.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		96.00000	108,000	17.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		433.00000	451,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		421.00000	450,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		227.00000	243,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		965.00000	992,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		304.00000	321,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		692.00000	720,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		637.00000	646,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		225.00000	245,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		947.00000	946,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		85.00000	95,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		317.00000	335,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		655.00000	684,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		256.00000	273,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		844.00000	872,000	21.58	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		291.00000	308,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		729.00000	757,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		236.00000	252,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		924.00000	951,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		478.00000	494,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		366.00000	393,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		502.00000	517,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		340.00000	366,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		731.00000	737,000	18.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		169.00000	186,000	18.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.54640	7.55810		18.93	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		653.00000	658,000	18.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		345.00000	362,000	18.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		627.00000	634,000	18.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		369.00000	388,000	18.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		679.00000	683,000	18.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		321.00000	337,000	18.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.64550	7.65740		18.91	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		804.00000	804,000	17.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		347.00000	359,000	17.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		778.00000	778,000	17.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		371.00000	383,000	17.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		831.00000	830,000	17.67	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		324.00000	335,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		396.00000	409,000	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		753.00000	754,000	18.04	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.74470	7.75630		19.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		692.00000	705,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		636.00000	660,000	19.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		673.00000	686,000	19.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		667.00000	691,000	19.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		712.00000	724,000	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		606.00000	629,000	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		831.00000	856,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		587.00000	601,000	19.86	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.70510	8.71240		20.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,339.00000	1,383,000	20.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,127.00000	1,178,000	20.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,322.00000	1,366,000	20.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,160.00000	1,211,000	20.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,356.00000	1,400,000	20.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,094.00000	1,145,000	20.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		818.00000	868,000	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,530.00000	1,573,000	19.61	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.54920	9.55650		21.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,794.00000	1,848,000	21.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,438.00000	1,499,000	21.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,775.00000	1,830,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,469.00000	1,531,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,813.00000	1,867,000	21.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,407.00000	1,468,000	21.53	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.26160	7.27160		21.54	217,848.00	30	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		27,979.00000	28,994,000	21.23	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		10,819.00000	12,834,000	21.23	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		24,934.00000	26,115,000	21.33	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		12,774.00000	14,955,000	21.33	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		31,235.00000	32,074,000	21.13	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		9,075.00000	10,914,000	21.13	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		14,945.00000	17,277,000	21.43	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		22,105.00000	23,437,000	21.43	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.35670	7.36730		20.11	36,783.50	5	28.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		52,562.00000	53,571,000	19.14	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		15,832.00000	17,901,000	19.14	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		49,472.00000	50,615,000	19.28	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		17,742.00000	19,945,000	19.28	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		55,785.00000	56,656,000	19.00	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		14,055.00000	15,986,000	19.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.77880	11.74040		15.56	1,861,050.40	158	22,726.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		392.00000	403,000	15.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		152.00000	124,000	15.72	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		361.00000	370,000	15.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		171.00000	141,000	15.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		425.00000	438,000	15.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		135.00000	109,000	15.76	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		304.00000	309,000	15.62	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		214.00000	180,000	15.62	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		134.00000	130,000	16.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		494.00000	451,000	16.68	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		36.00000	27,000	16.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		776.00000	806,000	16.06	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,249.00000	1,285,000	17.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		9.00000	6,000	17.83	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		821.00000	851,000	16.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		31.00000	22,000	16.09	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		68.00000	53,000	15.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		608.00000	632,000	15.92	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		911.00000	944,000	16.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		21.00000	15,000	16.16	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		50.00000	38,000	15.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		690.00000	717,000	15.99	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		649.00000	674,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		59.00000	45,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		193.00000	192,000	16.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		353.00000	313,000	16.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		252.00000	253,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		262.00000	224,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		231.00000	231,000	15.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		291.00000	252,000	15.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		569.00000	591,000	15.89	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		79.00000	62,000	15.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,005.00000	1,039,000	16.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		15.00000	10,000	16.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		277.00000	280,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		237.00000	201,000	15.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		212.00000	211,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		322.00000	282,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,102.00000	1,137,000	16.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		12.00000	8,000	16.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.92350	11.88550		14.82	3,994,372.50	335	9,932.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		562.00000	559,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		327.00000	286,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		535.00000	531,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		350.00000	308,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		589.00000	587,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		304.00000	264,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		329.00000	318,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		644.00000	595,000	15.41	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		775.00000	780,000	14.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		190.00000	157,000	14.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		437.00000	431,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		452.00000	408,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		509.00000	505,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		374.00000	332,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,432.00000	1,459,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		47.00000	36,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,250.00000	1,273,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		65.00000	50,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.06950	12.02980		14.59	0.00	0	2,862.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		865.00000	879,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		285.00000	260,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		834.00000	848,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		304.00000	279,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		896.00000	911,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		266.00000	242,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		804.00000	817,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		324.00000	298,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		617.00000	626,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		487.00000	457,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,175.00000	1,199,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		145.00000	130,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		667.00000	677,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		437.00000	408,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		459.00000	463,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		729.00000	694,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		928.00000	944,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		248.00000	225,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,257.00000	1,282,000	13.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		127.00000	113,000	13.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		719.00000	731,000	14.25	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		389.00000	362,000	14.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,101.00000	1,121,000	13.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		171.00000	152,000	13.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.21310	12.17620		14.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		810.00000	835,000	14.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		484.00000	472,000	14.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		784.00000	809,000	14.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		508.00000	496,000	14.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		836.00000	862,000	14.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		460.00000	449,000	14.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09510		18.44	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,511.00000	1,462,000	21.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	2,000	21.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		547.00000	524,000	18.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		37.00000	64,000	18.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,510.00000	2,460,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,490.00000	1,140,540,000	30.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09600	0.09650		25.21	21,120.00	220	245.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,670.00000	1,629,000	20.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		20.00000	29,000	20.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		853.00000	840,000	21.80	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		203.00000	240,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,654.00000	2,604,000	22.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	4,000	22.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.35300	10.30750		16.51	63,381,066.00	6,122	60,501.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		684.00000	724,000	15.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		27.00000	21,000	15.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		640.00000	680,000	16.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		33.00000	27,000	16.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		729.00000	770,000	15.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		22.00000	17,000	15.92	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		48.00000	40,000	16.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		555.00000	593,000	16.08	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		273.00000	250,000	16.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		180.00000	203,000	16.65	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,012.00000	1,057,000	15.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		5.00000	4,000	15.89	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		247.00000	276,000	16.43	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		190.00000	173,000	16.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		402.00000	436,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		95.00000	83,000	16.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		103.00000	119,000	17.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		446.00000	416,000	17.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		916.00000	959,000	15.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		9.00000	6,000	15.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		129.00000	148,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		372.00000	345,000	17.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		115.00000	132,000	17.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		408.00000	379,000	17.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		144.00000	164,000	16.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		337.00000	311,000	16.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.47870	10.43230		16.31	2,410,101.00	230	5,458.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		759.00000	793,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		127.00000	114,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		724.00000	758,000	14.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		142.00000	129,000	14.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		795.00000	830,000	14.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		113.00000	101,000	14.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		626.00000	658,000	15.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		194.00000	179,000	15.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		949.00000	986,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		67.00000	57,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,169.00000	1,211,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		37.00000	32,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,077.00000	1,117,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		45.00000	38,000	14.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.60640	10.55930		16.28	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		752.00000	784,000	15.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		293.00000	278,000	15.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		724.00000	755,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		315.00000	299,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		781.00000	813,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		272.00000	257,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,558.00000	1,601,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		49.00000	45,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		670.00000	701,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		361.00000	345,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		940.00000	973,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		181.00000	167,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,604.00000	1,647,000	14.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		45.00000	41,000	14.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		874.00000	906,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		215.00000	200,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		509.00000	539,000	16.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		550.00000	533,000	16.28	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.34400	404.65000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.45500	410.81200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.59300	370.22400			11,027,790.00	3	1,360.00
ALBI	On	02/02/2012	Index Future			373.19100	375.86200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.29860	7.30850		20.84	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		647.00000	647,000	18.86	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		39.00000	48,000	18.86	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		606.00000	608,000	19.03	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		48.00000	59,000	19.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DA	On 24/10/2011	Can-Do Future	6.65	Call		690.00000	688,000	18.70	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	6.65	Put		32.00000	39,000	18.70	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Put		113.00000	132,000	19.85	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Call		421.00000	431,000	19.85	0.00	0	14,286.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Put		307.00000	335,000	21.37	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Call		215.00000	234,000	21.37	0.00	0	6,757.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future			7.43370	7.39020		13.80	5,203,590.00	700	24,535.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Call		745.00000	788,000	17.72	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	4,000	17.72	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Call		697.00000	739,000	17.46	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	5,000	17.46	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Call		794.00000	837,000	17.98	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	17.98	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Call		89.00000	109,000	14.32	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Put		199.00000	175,000	14.32	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Call		106.00000	128,000	14.06	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Put		166.00000	144,000	14.06	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Call		418.00000	457,000	15.89	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Put		28.00000	23,000	15.89	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Call		255.00000	288,000	14.85	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Put		65.00000	54,000	14.85	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Call		75.00000	92,000	14.57	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Put		235.00000	208,000	14.57	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.15	Call		293.00000	328,000	15.11	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	7.15	Put		53.00000	44,000	15.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		17.00000	22,000	16.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		577.00000	538,000	16.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		649.00000	691,000	17.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	7,000	17.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		14.00000	18,000	16.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		624.00000	584,000	16.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		601.00000	643,000	16.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		11.00000	9,000	16.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		333.00000	369,000	15.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		43.00000	35,000	15.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	11,000	17.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		768.00000	727,000	17.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		126.00000	151,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		136.00000	117,000	13.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	15,000	17.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		672.00000	631,000	17.13	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.45790	7.41460		13.61	0.00	0	1,180.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		792.00000	831,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		27.00000	23,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		747.00000	786,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		32.00000	28,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		837.00000	877,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		22.00000	19,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		191.00000	229,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		276.00000	271,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		290.00000	333,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		175.00000	175,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.49040	7.44080		13.53	0.00	0	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		408.00000	446,000	13.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		217.00000	206,000	13.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		379.00000	416,000	13.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		238.00000	226,000	13.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		438.00000	477,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		197.00000	187,000	13.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		326.00000	360,000	13.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		285.00000	270,000	13.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		607.00000	649,000	13.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		116.00000	109,000	13.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		198.00000	221,000	14.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		507.00000	481,000	14.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		301.00000	334,000	13.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		310.00000	294,000	13.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		571.00000	613,000	13.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		130.00000	123,000	13.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,260.00000	1,309,000	15.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	19,000	15.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.46500	8.39290		13.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,485.00000	1,543,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		392.00000	378,000	12.79	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	14/12/2015	Foreign Exchange Future	7.35	Call		1,447.00000	1,505,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		404.00000	390,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,523.00000	1,582,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		380.00000	367,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.32360	7.34630		14.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		186.00000	181,000	14.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		90.00000	107,000	14.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		155.00000	151,000	14.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		109.00000	127,000	14.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		220.00000	213,000	15.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		74.00000	89,000	15.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		24.00000	28,000	17.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		478.00000	504,000	17.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		29.00000	33,000	16.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		433.00000	459,000	16.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		20.00000	23,000	17.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		524.00000	549,000	17.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		62.00000	66,000	15.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		266.00000	292,000	15.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		750.00000	730,000	17.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	6,000	17.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		466.00000	450,000	16.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		20.00000	26,000	16.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		14.00000	16,000	17.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		618.00000	642,000	17.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.40650	7.43050		14.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		339.00000	334,000	14.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		159.00000	178,000	14.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		310.00000	306,000	14.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		180.00000	200,000	14.23	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		370.00000	364,000	14.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		140.00000	158,000	14.22	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		160.00000	165,000	15.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		380.00000	409,000	15.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		671.00000	656,000	14.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		41.00000	50,000	14.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		176.00000	180,000	14.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		346.00000	374,000	14.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		629.00000	615,000	14.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		49.00000	59,000	14.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		256.00000	254,000	14.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		226.00000	248,000	14.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		588.00000	575,000	14.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		58.00000	69,000	14.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		232.00000	233,000	14.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		252.00000	277,000	14.40	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00950	0.00800			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.23850	0.25990			0.00	10,949	21,898.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future			9.53790	10.01320		24.14	0.00	0	900.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Call		2,363.00000	1,890,000	27.60	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	2,000	27.60	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Call		2,314.00000	1,840,000	27.20	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	2,000	27.20	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Call		2,413.00000	1,940,000	28.00	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	2,000	28.00	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		1,616.00000	1,147,000	21.63	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		3.00000	9,000	21.63	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		978.00000	581,000	22.29	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		15.00000	93,000	22.29	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		1,024.00000	618,000	22.10	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		11.00000	80,000	22.10	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		2,214.00000	1,740,000	26.41	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	2,000	26.41	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		1,073.00000	656,000	21.92	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		10.00000	68,000	21.92	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		1,220.00000	777,000	21.36	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		7.00000	39,000	21.36	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		1,171.00000	736,000	21.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		8.00000	48,000	21.55	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		932.00000	546,000	22.47	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		19.00000	108,000	22.47	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		799.00000	449,000	23.03	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	9.25	Put		36.00000	161,000	23.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		2,164.00000	1,691,000	26.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		1.00000	3,000	26.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.68740	10.16140		22.08	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,881.00000	1,437,000	20.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		20.00000	50,000	20.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,833.00000	1,392,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		22.00000	55,000	19.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,929.00000	1,482,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		18.00000	45,000	20.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		1,692.00000	1,260,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		31.00000	73,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		2,025.00000	1,574,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		14.00000	37,000	20.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		2,272.00000	1,808,000	20.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		11.00000	21,000	20.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		1,645.00000	1,217,000	19.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		34.00000	80,000	19.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		1,329.00000	944,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		68.00000	157,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		934.00000	641,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		173.00000	354,000	21.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		1,117.00000	781,000	20.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		106.00000	244,000	20.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		1,739.00000	1,303,000	19.84	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	8.45	Put		28.00000	66,000	19.84	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		2,173.00000	1,714,000	20.35	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		12.00000	27,000	20.35	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		2,420.00000	1,952,000	20.64	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		9.00000	15,000	20.64	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		1,417.00000	1,016,000	19.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		56.00000	129,000	19.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		2,519.00000	2,050,000	20.96	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		8.00000	13,000	20.96	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		1,507.00000	1,091,000	19.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		46.00000	104,000	19.55	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		1,285.00000	909,000	20.18	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		74.00000	172,000	20.18	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		1,599.00000	1,174,000	19.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		38.00000	87,000	19.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		901.00000	616,000	21.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		190.00000	379,000	21.45	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		1,078.00000	751,000	20.82	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		117.00000	264,000	20.82	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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			368.41700	370.97700			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		139,770.00000	114,170,000		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		139,670.00000	114,070,000		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		139,870.00000	114,270,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			374.02700	376.62600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		76,260.00000	50,270,000		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		76,160.00000	50,170,000		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		76,360.00000	50,370,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			161.84500	161.91900			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			164.31000	164.38400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			450.59100	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	17/08/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.59000	5.59000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.59000	5.58000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.59000	5.57000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.59000	5.57000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.63000	5.58000				0.00	1,000	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.71000	5.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.87000	5.79000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.08000	6.01000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.31000	6.24000				0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.54000	6.47000				0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTH1	On	03/11/2011	Index Future			362.76100	365.76400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.28400	371.33300			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			7.06100	6.96500		3.25	246,732,060.00	2,000	12,452.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,733.00000	4,376,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		7.00000	11,000	3.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		4,911.00000	4,553,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		6.00000	9,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,555.00000	4,199,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		8.00000	14,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,775.00000	2,072,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		197.00000	133,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		679.00000	857,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		811.00000	628,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,029.00000	818,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		521.00000	672,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,306.00000	1,996,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		125.00000	176,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.14100	7.03600		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,106.00000	4,760,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		86.00000	109,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,264.00000	4,916,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		77.00000	98,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,948.00000	4,604,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		95.00000	120,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.23600	7.12200		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,948.00000	3,637,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		323.00000	385,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,083.00000	3,769,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		301.00000	360,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,813.00000	3,507,000	3.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		346.00000	413,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.35300	7.22800		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,111.00000	2,845,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		801.00000	913,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,221.00000	2,951,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		763.00000	871,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,002.00000	2,741,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		840.00000	957,000	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	03/11/2011	Bond Future			8.37400	8.26100		10.25	0.00	0	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,272.00000	6,331,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		401.00000	550,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,663.00000	6,706,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		348.00000	481,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,886.00000	5,963,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		462.00000	628,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		785.00000	1,038,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,397.00000	4,561,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,258.00000	3,932,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,681.00000	1,265,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,995.00000	2,492,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		2,854.00000	2,262,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,036.00000	3,312,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,278.00000	1,644,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,058.00000	7,086,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		302.00000	420,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.44200	8.32500		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,652.00000	6,825,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,458.00000	1,740,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,987.00000	7,143,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,354.00000	1,618,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,323.00000	6,512,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,572.00000	1,869,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.51500	8.39500		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,969.00000	7,203,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,493.00000	2,844,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,274.00000	7,493,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,362.00000	2,698,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,669.00000	6,917,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,632.00000	2,996,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.59500	8.47000		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,552.00000	5,880,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,018.00000	4,487,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,825.00000	6,139,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,847.00000	4,302,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,287.00000	5,631,000	11.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		4,200.00000	4,685,000	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	03/11/2011	Bond Future			213.07847	213.12459			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,125.00000	1,078,000		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		1,075.00000	1,028,000		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		1,175.00000	1,128,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			244.07091	243.93935			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,439.00000	5,571,000		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		5,389.00000	5,521,000		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		5,489.00000	5,621,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.73300	6.58200		2.75	0.00	0	1,348.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		3,993.00000	3,562,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		2.00000	6,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,130.00000	3,698,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		2.00000	4,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,856.00000	3,426,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		3.00000	7,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.78900	6.62200		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,252.00000	3,824,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		25.00000	41,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,375.00000	3,945,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		22.00000	35,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,129.00000	3,702,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		29.00000	45,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.86300	6.67900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,804.00000	2,436,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		229.00000	309,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,906.00000	2,533,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		213.00000	288,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,703.00000	2,340,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		247.00000	332,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.96500	6.76000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,129.00000	1,813,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		504.00000	641,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,214.00000	1,893,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		480.00000	613,000	2.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,046.00000	1,736,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		530.00000	673,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			183.35067	183.92880			31,903,016.58	174	23,166.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,429.00000	182,851,000		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		183,379.00000	182,801,000		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		183,479.00000	182,901,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			183.47804	184.06519			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,065.00000	6,478,000		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		7,015.00000	6,428,000		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		7,115.00000	6,528,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.69800	7.56800		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,376.00000	3,799,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		63.00000	101,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,590.00000	4,008,000	5.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		52.00000	85,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,163.00000	3,593,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		76.00000	121,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.78600	7.64800		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,156.00000	4,613,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		275.00000	360,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,350.00000	4,801,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		255.00000	333,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,967.00000	4,430,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		301.00000	392,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.88400	7.73800		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,902.00000	4,398,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		589.00000	721,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,073.00000	4,562,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		553.00000	678,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,734.00000	4,237,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		629.00000	768,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.99500	7.84000		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,775.00000	3,332,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,057.00000	1,261,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,927.00000	3,476,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,007.00000	1,202,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,626.00000	3,191,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,111.00000	1,322,000	5.22	0.00	0	0.00
R203	On	15/09/2017	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
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.94300	7.78700		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,137.00000	4,352,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		76.00000	133,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,379.00000	4,586,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		64.00000	113,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,897.00000	4,120,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		91.00000	156,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.02700	7.86300		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,051.00000	5,304,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		291.00000	401,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,269.00000	5,514,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		265.00000	367,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,834.00000	5,096,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		318.00000	437,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.12100	7.95000		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,938.00000	4,306,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		974.00000	1,206,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,123.00000	4,480,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		918.00000	1,139,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,755.00000	4,134,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,033.00000	1,276,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.22900	8.04800		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,800.00000	3,249,000	6.50	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	02/08/2012	Bond Future	8.50	Put		1,614.00000	1,945,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,964.00000	3,402,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,539.00000	1,860,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,640.00000	3,102,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,692.00000	2,037,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.39200	6.24200		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,030.00000	2,725,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	2,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,129.00000	2,823,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	2,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,932.00000	2,627,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	3,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.42000	6.24900		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,146.00000	2,843,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		14.00000	23,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,231.00000	2,928,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		12.00000	20,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,059.00000	2,757,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		15.00000	24,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.47800	6.28000		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,066.00000	1,802,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		139.00000	191,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,136.00000	1,869,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		131.00000	180,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,999.00000	1,737,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		150.00000	204,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.57000	6.33600		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,490.00000	1,254,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		249.00000	333,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,545.00000	1,306,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		237.00000	317,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,435.00000	1,204,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		261.00000	350,000	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	03/11/2011	Bond Future			8.04100	7.91200		7.00	0.00	0	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,831.00000	4,155,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		125.00000	193,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,083.00000	4,398,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		105.00000	164,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,581.00000	3,915,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		147.00000	225,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,329.00000	1,729,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,259.00000	915,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,103.00000	1,630,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		736.00000	1,007,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,926.00000	2,365,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		429.00000	612,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,828.00000	4,491,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		197.00000	116,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,813.00000	2,292,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		868.00000	603,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,189.00000	1,563,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,409.00000	1,039,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,149.00000	2,569,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		372.00000	536,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.11900	7.98400		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,949.00000	5,310,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		426.00000	545,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,175.00000	5,528,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		391.00000	502,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,726.00000	5,095,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		466.00000	593,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.20700	8.06700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,881.00000	4,341,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,225.00000	1,449,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,072.00000	4,523,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,156.00000	1,371,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,692.00000	4,163,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,298.00000	1,533,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.30700	8.16000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,586.00000	4,066,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,510.00000	1,768,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,771.00000	4,240,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,440.00000	1,687,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,407.00000	3,896,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,586.00000	1,854,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.09200	7.95300		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,947.00000	4,183,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		169.00000	262,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,211.00000	4,436,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		144.00000	226,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,684.00000	3,934,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		197.00000	303,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,424.00000	1,880,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,405.00000	1,005,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		797.00000	1,108,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,312.00000	1,767,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,191.00000	2,547,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		472.00000	684,000	8.19	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		5,746.00000	4,951,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		105.00000	166,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.16400	8.02000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,203.00000	5,481,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		498.00000	644,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,442.00000	5,710,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		459.00000	594,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,966.00000	5,254,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		541.00000	697,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.24300	8.09300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,174.00000	5,502,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		998.00000	1,209,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,392.00000	5,709,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		942.00000	1,141,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,960.00000	5,297,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,060.00000	1,279,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.33100	8.17500		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,897.00000	4,302,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,651.00000	1,952,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,097.00000	4,490,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,576.00000	1,864,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,702.00000	4,119,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,733.00000	2,045,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.67000	8.55200		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,897.00000	2,305,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,290.00000	1,662,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,153.00000	2,532,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,149.00000	1,492,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,651.00000	2,089,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,445.00000	1,847,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.72800	8.60700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,932.00000	4,288,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,828.00000	2,162,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,186.00000	4,525,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,702.00000	2,018,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,683.00000	4,057,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,963.00000	2,314,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78900	8.66600		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,355.00000	4,747,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,734.00000	3,109,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,592.00000	4,969,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,592.00000	2,951,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,124.00000	4,531,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		2,886.00000	3,276,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.85500	8.72800		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,676.00000	6,017,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,691.00000	3,033,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,922.00000	6,251,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,573.00000	2,904,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,436.00000	5,790,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,818.00000	3,173,000	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	03/11/2011	Bond Future			135.78390	135.78879			7,739,682.30	57	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,789.00000	4,784,000		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		4,739.00000	4,734,000		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		4,839.00000	4,834,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			111.69244	111.68700			0.00	0	529.00

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	1.25	Call		110,437.00000	110,442,000		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		110,387.00000	110,392,000		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		110,487.00000	110,492,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.05540	112.04994			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,550.00000	1,555,000		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		1,500.00000	1,505,000		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		1,600.00000	1,605,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.47162	110.46400			5,523,581.00	50	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,964.00000	107,972,000		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		107,914.00000	107,922,000		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		108,014.00000	108,022,000		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			110.68534	110.67772			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,178.00000	2,185,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		2,128.00000	2,135,000		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		2,228.00000	2,235,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.67600	8.55400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,611.00000	603,000		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		2,015.00000	1,007,000		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		1,204.00000	196,000		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			8.74400	8.61800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,057.00000	2,030,000		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		3,445.00000	2,418,000		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		2,667.00000	1,639,000		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			8.81100	8.68100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,437.00000	3,392,000		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		4,810.00000	3,765,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		4,062.00000	3,016,000		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			8.88200	8.74900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,873.00000	2,818,000		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		4,244.00000	3,189,000		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		3,498.00000	2,443,000		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			14,867.56000	14,841.02000			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

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	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.13580	1.13300		20.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		459.00000	512,000	20.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		129.00000	154,000	20.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		216.00000	264,000	22.16	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		386.00000	406,000	22.16	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		853.00000	895,000	19.51	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		23.00000	37,000	19.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.15290	1.14920		19.90	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	Call		751.00000	811,000	18.75	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		259.00000	282,000	18.75	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		503.00000	560,000	19.90	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		511.00000	531,000	19.90	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,101.00000	1,155,000	18.06	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		109.00000	126,000	18.06	0.00	0	0.00
Total for Derivatives :							935,300,444.08	100,394	1,040,855.00

i-Bonds

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A'On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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		570,000,000,000.00		5,700,000	30,000,000.00
AA381LO _n 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382LO _n 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			0.00	0	79,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	459,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			11,658,173,200,000.00	116,581,732	58,290,866.00

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			123,309,000,000.00	1,233,090	645,599.00
ABCP13	On	07/12/2023			100.00000	100.00000			3,580,000,000,000.00	35,800,000	17,900,000.00
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			0.00	0	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		20,500,000,000.00	205,000,000.00	205,000,000	200,000,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000		16,606,000,000.00	166,060.00	166,060	83,030.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000		86,062,200,000.00	860,622.00	860,622	430,341.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000		64,131,200,000.00	641,312.00	641,312	320,656.00
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			7,800,000,000.00	78,000	9,068,000.00

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			692,078,400,000.00	6,920,784	9,406,392.00
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			81,282,200,000.00	812,822	406,411.00
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			6,400,000,000.00	64,000	2,143,000.00
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			1,800,000,000.00	18,000	14,016,000.00
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			48,983,200,000.00	489,832	254,138.00
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	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000				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
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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		311,280,000,000.00		3,112,800	2,244,900.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
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			4,500,000,000.00	45,000	4,035,000.00
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			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	7,915,000.00
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
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		1,500,000,000,000.00		15,000,000	5,000,000.00
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			3,300,000,000.00	33,000	26,891,000.00
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			0.00	0	18,772,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			16,800,000,000.00	168,000	74,951,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,404,600,000,000.00	1,004,046,000	629,606,064.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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		12,000,000,000,000.00	120,000,000	6,000,000.00	
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	188,600,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			804,750,000.00	87,000	160,168,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	389,076,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			552,687,100,000.00	70,406,000	63,784,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			17,430,000,000.00	2,324,000	189,414,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			120,854,700,000.00	1,208,547	1,367,547.00
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		14,592,000,000,000.00	145,920,000	145,920,000	85,920,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	28,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	2,500,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000		5,950,000,000,000.00	59,500,000	59,500,000.00	
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,600,000,000.00	26,000	3,022,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,061,046,000,000.00	10,610,460	6,200,230.00
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
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000		270,000,000,000.00	2,700,000	1,350,000.00	
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	21,100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	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			13,300,000,000.00	133,000	6,050,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	16,034,000.00
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			10,645,340,000,000.00	106,453,400	53,226,700.00
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		3,000,000,000,000.00		30,000,000	15,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	5,000,000.00

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			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	143,000,000.00
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			1,800,000,000.00	18,000	74,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			15,900,000,000,000.00	159,000,000	53,000,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	48,681,000.00
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			20,405,000,000.00	204,050	102,025.00
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
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			43,700,000,000,000.00	437,000,000	437,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	50,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,659,000.00
MTN02	On	13/07/2014			100.00000	100.00000		15,700,000,000.00		157,000	1,136,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		42,900,000,000.00		429,000	5,166,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		4,866,000,000,000.00	48,660,000	48,660,000	17,830,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		393,700,000,000.00	3,937,000	3,937,000	6,084,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00	0	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	6,038,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			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	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	79,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			14,000,000,000.00	140,000	8,121,000.00
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			64,840,600,000.00	648,406	324,203.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		2,220,000,000,000.00	22,200,000	11,100,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	9,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	5,000.00
NED8	On	08/02/2014			100.00000	100.00000			9,900,000,000.00	99,000	3,223,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,160,000,000,000.00		11,600,000	5,800,000.00
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		59,765,900,000,000.00		597,659,000	460,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	8,371.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			6,200,000,000.00	62,000	10,113,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
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			15,800,000,000.00	158,000	2,218,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	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
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.03500	4.97000			0.00	0	24,212,500.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.99000	6.90000		213,541,651,092,690.00	30,549,592,431	22,355,315,693.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.31000	8.20000			121,204,644,915,000.00	14,585,396,500	10,440,449,039.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.75000	0.75000			501,366,873,000.00	668,489,164	2,640,612,000.00
R197	On	07/12/2023	Spot Bond			2.34000	2.34500			576,662,580,000.00	246,437,000	488,847,522.00
R201	On	21/12/2014	Spot Bond			6.68000	6.54000			32,666,916,426,000.00	4,890,256,950	3,851,442,000.00
R202	On	07/12/2033	Spot Bond			2.36000	2.34000			676,066,840,000.00	286,469,000	962,683,000.00
R203	On	15/09/2017	Spot Bond			7.62000	7.49500			50,417,964,421,680.00	6,616,530,764	6,192,451,223.00
R204	On	21/12/2018	Spot Bond			7.86500	7.71500			40,249,229,795,775.00	5,117,511,735	6,460,535,576.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	2,155,000,000.00
R206	On	15/01/2014	Spot Bond			6.36000	6.22500			38,585,271,499,680.00	6,066,866,588	4,635,702,000.00
R207	On	15/01/2020	Spot Bond			7.97000	7.84500			52,834,405,200,000.00	6,629,160,000	8,175,830,000.00
R208	On	31/03/2021	Spot Bond			8.02500	7.89000			58,266,692,175,000.00	7,260,647,000	7,869,261,000.00
R209	On	31/03/2036	Spot Bond			8.61500	8.50000			40,601,831,645,000.00	4,712,923,000	10,361,112,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.37000			1,437,627,780,000.00	606,594,000	987,877,000.00
R211	On	31/01/2017	Spot Bond			1.63000	1.63000			1,526,763,950,000.00	936,665,000	1,004,001,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.36000	2.36000			250,099,640,640.00	105,974,424	454,257,282.00
R213	On	28/02/2031	Spot Bond			8.61500	8.49500			24,207,202,350,000.00	2,809,890,000	2,453,039,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			20,284,850,787,500.00	3,120,746,275	2,648,507,275.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000		60,000,000,000.00	600,000,000.00	600,000	300,000.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000		58,700,000,000,000.00	587,000,000,000.00	587,000,000	275,000,000.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			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
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,025,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	17,125,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	2,106,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	3,083,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			1,129,198,466,500.00	196,382,342	35,491,171.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			605,600,000,000.00	6,056,000	3,125,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,042,700,000,000.00	10,427,000	5,293,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			588,789,000,000.00	5,887,890	45,968,851.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			2,920,000,000,000.00	29,200,000	17,200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	1,600,000.00
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			17,000,000,000,000.00	170,000,000	150,000,000.00
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	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	13,000,000.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			3,700,000,000,000.00	37,000,000	37,000,000.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011	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
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			10,000,000.00	100,000	50,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		5,800,000,000.00		58,000	2,133,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		17,100,000,000.00		171,000	1,001,193,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	279,186,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	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			20,300,000,000.00	203,000	37,513,135.00
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	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,000,000,000.00	50,000	27,679,756.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	357,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,206,428,348,988,470.00	100,548,338,980	101,953,843,887.00
Grand Total:							1,206,429,284,288,910.00	10,548,439,374	101,954,884,742.00