



Daily MTM Report

Daily summary for: 15/08/2011

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			7.14630	7.23900		19.12	189,448,413.00	26,510	233,129.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		25.00000	15,000	24.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		836.00000	919,000	24.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		22.00000	13,000	25.12	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		883.00000	967,000	25.12	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		28.00000	17,000	24.48	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		789.00000	871,000	24.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		608.00000	683,000	23.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		47.00000	29,000	23.22	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		127.00000	86,000	20.70	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		288.00000	340,000	20.70	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		475.00000	393,000	19.12	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		36.00000	47,000	19.12	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		396.00000	317,000	19.12	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		57.00000	71,000	19.12	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		323.00000	379,000	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		112.00000	75,000	21.01	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		438.00000	504,000	21.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		77.00000	50,000	21.96	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		561.00000	475,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		22.00000	29,000	19.12	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	17,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		651.00000	563,000	19.12	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		122.00000	146,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		261.00000	192,000	19.12	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,561.00000	2,654,000	33.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		223.00000	267,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		162.00000	113,000	20.07	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		167.00000	201,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		206.00000	147,000	19.43	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		9.00000	13,000	19.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		698.00000	609,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		517.00000	433,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		28.00000	37,000	19.12	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		46.00000	58,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		435.00000	354,000	19.12	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		360.00000	419,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		99.00000	65,000	21.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		359.00000	283,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		70.00000	87,000	19.12	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		68.00000	44,000	22.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		479.00000	548,000	22.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		232.00000	167,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		143.00000	171,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		324.00000	250,000	19.12	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		85.00000	104,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		842.00000	751,000	19.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		3.00000	5,000	19.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		53.00000	33,000	22.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		564.00000	637,000	22.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,489.00000	1,396,000	20.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		182.00000	129,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		193.00000	233,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		88.00000	57,000	21.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		399.00000	461,000	21.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,439.00000	1,346,000	20.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		20.00000	12,000	25.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		931.00000	1,016,000	25.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,389.00000	1,296,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		60.00000	38,000	22.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		521.00000	592,000	22.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		940.00000	849,000	19.11	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	3,000	19.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,539.00000	1,446,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		292.00000	220,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		103.00000	124,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		605.00000	518,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		16.00000	22,000	19.12	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		143.00000	98,000	20.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		254.00000	302,000	20.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		36.00000	22,000	23.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		697.00000	776,000	23.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.24040	7.33360		18.68	23,661,627.20	3,268	62,779.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		327.00000	275,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		343.00000	385,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		308.00000	259,000	19.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		374.00000	419,000	19.38	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		348.00000	293,000	18.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		314.00000	353,000	18.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		83.00000	105,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		667.00000	595,000	17.38	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		820.00000	886,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		154.00000	126,000	22.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		167.00000	196,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		501.00000	436,000	18.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		286.00000	322,000	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		370.00000	312,000	18.68	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,194.00000	1,103,000	16.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		10.00000	13,000	16.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		439.00000	488,000	19.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		273.00000	228,000	19.84	0.00	0	1,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		911.00000	829,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		27.00000	39,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		955.00000	872,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		21.00000	32,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,097.00000	1,007,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		13.00000	17,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		146.00000	119,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		862.00000	929,000	22.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,389.00000	1,297,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	7,000	17.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		290.00000	243,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		406.00000	453,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		705.00000	630,000	17.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		71.00000	90,000	17.25	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		631.00000	560,000	17.51	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		97.00000	120,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		172.00000	141,000	21.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		738.00000	801,000	21.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		216.00000	179,000	20.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		582.00000	639,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		597.00000	527,000	17.64	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		113.00000	137,000	17.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,048.00000	961,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		14.00000	21,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,000.00000	916,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		16.00000	26,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,340.00000	1,249,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	9,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		193.00000	159,000	21.24	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		659.00000	719,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		243.00000	202,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		509.00000	562,000	20.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		784.00000	706,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		50.00000	66,000	16.99	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,488.00000	1,396,000	17.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	6,000	17.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		182.00000	150,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		698.00000	760,000	21.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		260.00000	294,000	18.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		394.00000	334,000	18.55	0.00	0	6,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		825.00000	746,000	16.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		41.00000	56,000	16.86	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33400	7.42720		18.40	1,092,766.00	149	18,050.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		621.00000	558,000	17.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		230.00000	260,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		593.00000	531,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		252.00000	283,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		650.00000	585,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		209.00000	237,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		642.00000	577,000	17.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		215.00000	243,000	17.61	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		558.00000	498,000	17.95	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		281.00000	314,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		509.00000	451,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		332.00000	367,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		768.00000	699,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		141.00000	165,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		533.00000	474,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		306.00000	340,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		803.00000	732,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		126.00000	148,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		386.00000	338,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		509.00000	554,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		273.00000	237,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		796.00000	853,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		441.00000	389,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		414.00000	455,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		206.00000	177,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,079.00000	1,143,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		838.00000	766,000	16.92	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		111.00000	132,000	16.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		198.00000	171,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,121.00000	1,187,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		735.00000	667,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		158.00000	183,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		262.00000	227,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		835.00000	893,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		585.00000	524,000	17.83	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		258.00000	290,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		875.00000	801,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		98.00000	117,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		422.00000	371,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		445.00000	487,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		223.00000	192,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		996.00000	1,058,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		297.00000	258,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		720.00000	774,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		613.00000	550,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		236.00000	266,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		913.00000	838,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		86.00000	104,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		310.00000	270,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		683.00000	736,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		251.00000	217,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		874.00000	933,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		285.00000	247,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		758.00000	813,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		232.00000	200,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		955.00000	1,016,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		463.00000	407,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		386.00000	423,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		485.00000	429,000	18.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		358.00000	395,000	18.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		702.00000	636,000	17.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		175.00000	202,000	17.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.42830	7.52220		18.07	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		630.00000	571,000	17.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		358.00000	393,000	17.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		606.00000	548,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		384.00000	420,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		654.00000	595,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		332.00000	367,000	17.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.52630	7.62160		18.22	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		777.00000	717,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		355.00000	391,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		752.00000	693,000	17.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		380.00000	417,000	17.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		803.00000	742,000	17.43	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		331.00000	366,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		406.00000	443,000	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		728.00000	669,000	17.77	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.62390	7.72090		18.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		677.00000	624,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		656.00000	700,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		658.00000	607,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		687.00000	733,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		695.00000	642,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		624.00000	668,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		854.00000	905,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		575.00000	529,000	19.52	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.57080	8.68340		20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,331.00000	1,276,000	20.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,148.00000	1,205,000	20.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,315.00000	1,260,000	20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,182.00000	1,239,000	20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,348.00000	1,293,000	19.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,115.00000	1,172,000	19.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		834.00000	886,000	19.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,517.00000	1,457,000	19.15	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.43650	9.52750		21.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,789.00000	1,737,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,462.00000	1,501,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,771.00000	1,719,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,494.00000	1,533,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,808.00000	1,756,000	21.00	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		1,431.00000	1,470,000	21.00	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.14630	7.23900		19.12	35,731.50	5	454.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		26,095.00000	19,237,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		12,195.00000	14,607,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		23,245.00000	16,696,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		14,345.00000	17,066,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		29,163.00000	22,015,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		10,263.00000	12,385,000	19.12	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		16,712.00000	20,037,000	19.43	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		20,612.00000	14,667,000	19.43	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.24040	7.33360		18.68	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		50,124.00000	43,612,000	18.03	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		16,764.00000	19,572,000	18.03	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		47,227.00000	40,865,000	18.16	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		18,867.00000	21,825,000	18.16	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		53,163.00000	46,501,000	17.90	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		14,803.00000	17,461,000	17.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.71660	11.77920		14.00	110,370,372.00	9,420	29,982.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		401.00000	333,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		122.00000	116,000	14.42	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		368.00000	300,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		139.00000	133,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		436.00000	368,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		107.00000	101,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		306.00000	239,000	14.10	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		177.00000	172,000	14.10	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		124.00000	85,000	15.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		445.00000	468,000	15.45	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		26.00000	23,000	15.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		805.00000	740,000	15.48	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,285.00000	1,221,000	17.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		6.00000	4,000	17.36	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		851.00000	787,000	15.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		22.00000	20,000	15.58	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		51.00000	47,000	15.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		630.00000	564,000	15.05	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		944.00000	880,000	15.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		15.00000	13,000	15.79	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		37.00000	34,000	15.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		716.00000	651,000	15.27	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		673.00000	607,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		44.00000	40,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		185.00000	135,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		306.00000	318,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		250.00000	189,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		221.00000	222,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		225.00000	170,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		246.00000	253,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		589.00000	522,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		60.00000	55,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,040.00000	976,000	16.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		11.00000	9,000	16.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		277.00000	211,000	14.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		198.00000	194,000	14.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		204.00000	152,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		275.00000	285,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,138.00000	1,073,000	16.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		9.00000	6,000	16.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.86010	11.92300		14.03	2,490,621.00	210	12,082.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		554.00000	496,000	13.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		281.00000	286,000	13.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		526.00000	469,000	13.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		303.00000	309,000	13.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		583.00000	524,000	13.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		260.00000	264,000	13.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		313.00000	271,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		590.00000	611,000	14.88	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		777.00000	714,000	13.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		154.00000	154,000	13.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		424.00000	374,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		401.00000	414,000	14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		499.00000	443,000	13.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		326.00000	333,000	13.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,459.00000	1,392,000	14.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		36.00000	32,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,271.00000	1,204,000	13.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		48.00000	44,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.00290	12.06590		14.53	60,014.50	5	2,867.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		875.00000	829,000	14.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		259.00000	276,000	14.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		843.00000	799,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		277.00000	296,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		907.00000	861,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		241.00000	258,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		813.00000	769,000	14.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		297.00000	316,000	14.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		620.00000	584,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		454.00000	481,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,196.00000	1,140,000	13.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		130.00000	137,000	13.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		671.00000	633,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		405.00000	430,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		457.00000	430,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		691.00000	727,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		940.00000	893,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		224.00000	240,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,279.00000	1,223,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		113.00000	120,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		725.00000	685,000	14.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		359.00000	382,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,117.00000	1,066,000	13.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		151.00000	163,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.14490	12.20820		14.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		830.00000	803,000	14.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		472.00000	508,000	14.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		804.00000	778,000	14.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		496.00000	533,000	14.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		856.00000	829,000	14.63	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		448.00000	484,000	14.63	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09320	0.09440		15.34	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,441.00000	1,321,000	19.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	19.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		490.00000	379,000	15.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		50.00000	59,000	15.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,440.00000	2,320,000	21.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	21.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.13	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,560.00000	1,140,680,000	30.13	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09450	0.09570		20.10	0.00	0	245.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,590.00000	1,472,000	17.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		20.00000	22,000	17.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		794.00000	696,000	20.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		224.00000	246,000	20.10	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	19/12/2011	Foreign Exchange Future	0.07	Call		2,574.00000	2,454,000	21.97	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		4.00000	4,000	21.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.31600	10.28800		16.53	41,903,592.00	4,062	62,860.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		669.00000	689,000	16.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		31.00000	23,000	16.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		626.00000	644,000	16.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		38.00000	28,000	16.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		713.00000	734,000	16.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		25.00000	18,000	16.43	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		56.00000	42,000	16.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		544.00000	558,000	16.46	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		297.00000	260,000	16.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		185.00000	176,000	16.84	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		994.00000	1,020,000	16.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		6.00000	4,000	16.39	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		250.00000	245,000	16.52	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		212.00000	179,000	16.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		397.00000	402,000	16.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		109.00000	86,000	16.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		109.00000	99,000	17.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		471.00000	433,000	17.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		898.00000	923,000	16.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		10.00000	7,000	16.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		135.00000	125,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		397.00000	359,000	17.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		121.00000	111,000	17.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		433.00000	395,000	17.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		150.00000	140,000	17.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		362.00000	324,000	17.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.43960	10.41210		16.52	428,023.60	41	5,420.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		755.00000	759,000	14.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		143.00000	119,000	14.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		722.00000	724,000	14.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		160.00000	134,000	14.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		790.00000	795,000	14.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		128.00000	105,000	14.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		627.00000	627,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		215.00000	187,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		940.00000	949,000	14.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		78.00000	59,000	14.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,154.00000	1,172,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		42.00000	32,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,063.00000	1,079,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		51.00000	39,000	14.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.56330	10.53620		16.23	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		750.00000	752,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		314.00000	289,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		723.00000	725,000	15.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		337.00000	312,000	15.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		778.00000	781,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		292.00000	268,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,539.00000	1,559,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		53.00000	46,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		671.00000	672,000	15.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		385.00000	359,000	15.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		932.00000	939,000	14.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		196.00000	176,000	14.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,584.00000	1,605,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		48.00000	42,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		868.00000	873,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		232.00000	210,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		516.00000	513,000	16.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		580.00000	550,000	16.34	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.60200	399.64800			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.71600	405.73300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.79400	366.34800			7,355,880.00	2	1,358.00
ALBI	On	02/02/2012	Index Future			373.39400	371.92600			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.18270	7.27580		18.87	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		616.00000	534,000	17.39	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		40.00000	51,000	17.39	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		575.00000	496,000	17.54	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		49.00000	63,000	17.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		657.00000	574,000	17.24	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		31.00000	41,000	17.24	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		123.00000	146,000	18.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		399.00000	329,000	18.28	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		332.00000	378,000	19.99	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		208.00000	161,000	19.99	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.45040	7.44150		14.50	968,552.00	130	24,185.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		796.00000	804,000	18.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	4,000	18.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		748.00000	755,000	18.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	5,000	18.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		845.00000	853,000	19.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	3,000	19.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		115.00000	113,000	14.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		174.00000	163,000	14.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		135.00000	134,000	14.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		144.00000	134,000	14.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		467.00000	472,000	16.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		26.00000	22,000	16.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		299.00000	302,000	15.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		58.00000	52,000	15.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		97.00000	95,000	15.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		206.00000	195,000	15.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		339.00000	342,000	16.10	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		48.00000	42,000	16.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		24.00000	22,000	17.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		533.00000	522,000	17.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		699.00000	707,000	18.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	7,000	18.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		20.00000	18,000	17.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		579.00000	568,000	17.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		652.00000	659,000	17.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		11.00000	9,000	17.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		380.00000	384,000	16.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		39.00000	34,000	16.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	10,000	18.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		721.00000	710,000	18.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		163.00000	162,000	14.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		122.00000	112,000	14.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		16.00000	15,000	17.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		625.00000	615,000	17.68	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.47320	7.46610		14.03	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		845.00000	844,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		29.00000	21,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		800.00000	798,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		34.00000	25,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		890.00000	890,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		24.00000	17,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		232.00000	232,000	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		266.00000	259,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		337.00000	339,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		171.00000	166,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.50390	7.49830		13.73	375,195.00	50	1,213.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		455.00000	457,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		207.00000	203,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		426.00000	427,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		228.00000	223,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		487.00000	488,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		189.00000	184,000	13.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		369.00000	370,000	13.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		271.00000	266,000	13.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		660.00000	663,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		112.00000	109,000	13.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		228.00000	228,000	14.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		480.00000	474,000	14.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		343.00000	344,000	13.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		295.00000	290,000	13.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		623.00000	625,000	13.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		125.00000	121,000	13.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,319.00000	1,323,000	15.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		21.00000	19,000	15.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.46100	8.45460		13.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,536.00000	1,539,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		381.00000	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		1,498.00000	1,501,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		393.00000	390,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,575.00000	1,578,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		370.00000	367,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.25720	7.30170		12.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		156.00000	118,000	12.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		104.00000	111,000	12.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		127.00000	98,000	13.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		125.00000	141,000	13.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		187.00000	148,000	13.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		85.00000	91,000	13.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		20.00000	13,000	16.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		518.00000	556,000	16.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		24.00000	15,000	15.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		472.00000	508,000	15.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		16.00000	10,000	16.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		564.00000	603,000	16.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		51.00000	35,000	14.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		299.00000	328,000	14.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		706.00000	662,000	16.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	5,000	16.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		424.00000	380,000	14.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		22.00000	23,000	14.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		11.00000	7,000	17.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		659.00000	700,000	17.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.33810	7.38340		13.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		309.00000	273,000	13.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		176.00000	185,000	13.24	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		281.00000	246,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		198.00000	208,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		338.00000	302,000	13.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		155.00000	164,000	13.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		142.00000	120,000	13.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		409.00000	432,000	13.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		630.00000	588,000	13.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		47.00000	50,000	13.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		157.00000	133,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		374.00000	395,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		588.00000	548,000	13.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		55.00000	60,000	13.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		230.00000	200,000	13.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		247.00000	262,000	13.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		548.00000	508,000	13.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		65.00000	70,000	13.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		210.00000	181,000	13.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		277.00000	293,000	13.43	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.01240	0.00930			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.22710	0.24820			0.00	0	21,898.00

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			9.15540	9.37160		22.10	5,493,240.00	600	600.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,724.00000	1,507,000	23.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	23.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,674.00000	1,457,000	23.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,774.00000	1,557,000	24.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	24.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		985.00000	779,000	20.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		13.00000	24,000	20.82	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		463.00000	303,000	21.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		141.00000	198,000	21.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		495.00000	330,000	21.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		123.00000	175,000	21.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,575.00000	1,358,000	22.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	22.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		529.00000	360,000	21.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		107.00000	155,000	21.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		640.00000	457,000	21.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		68.00000	102,000	21.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		602.00000	423,000	21.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		80.00000	118,000	21.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		431.00000	277,000	22.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		159.00000	222,000	22.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		347.00000	211,000	22.48	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		225.00000	306,000	22.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,525.00000	1,308,000	22.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	3,000	22.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.29580	9.51610		21.34	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,280.00000	1,067,000	18.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		64.00000	71,000	18.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,236.00000	1,027,000	18.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		70.00000	81,000	18.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,324.00000	1,111,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		58.00000	65,000	18.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		1,107.00000	914,000	18.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		91.00000	118,000	18.94	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,415.00000	1,200,000	18.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		49.00000	54,000	18.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,646.00000	1,430,000	19.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		30.00000	34,000	19.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		1,068.00000	878,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		102.00000	132,000	19.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		820.00000	656,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		204.00000	260,000	20.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		546.00000	424,000	21.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		430.00000	528,000	21.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		672.00000	528,000	20.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		306.00000	382,000	20.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		1,149.00000	951,000	18.79	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		83.00000	105,000	18.79	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,553.00000	1,337,000	19.20	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		37.00000	41,000	19.20	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,788.00000	1,571,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		22.00000	25,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		886.00000	714,000	19.84	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		170.00000	218,000	19.84	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,884.00000	1,667,000	20.19	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		18.00000	21,000	20.19	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		956.00000	776,000	19.54	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		140.00000	180,000	19.54	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		788.00000	628,000	20.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		222.00000	282,000	20.29	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		1,030.00000	843,000	19.24	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		114.00000	147,000	19.24	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		524.00000	406,000	21.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		458.00000	560,000	21.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		645.00000	505,000	21.04	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		329.00000	409,000	21.04	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			368.69500	367.25200			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		102,520.00000	116,950,000		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		102,420.00000	116,850,000		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		102,620.00000	117,050,000		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			374.30900	372.84400			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		38,440.00000	53,090,000		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		38,340.00000	52,990,000		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		38,540.00000	53,190,000		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			162.11100	161.81900			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			164.57900	164.28300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			451.25200	450.52300			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			5.60000	5.60000				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	5.59000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.60000	5.60000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.74000	5.74000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.90000	5.90000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.11000	6.11000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.34000	6.34000				0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.56000	6.56000				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			362.55300	361.09600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.07300	366.59500			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			6.98900	7.07100		3.25	2,596,375.32	21	16,175.00
R157	On	03/11/2011	Bond Future	8.25	Call		4,338.00000	4,642,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		11.00000	6,000	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		4,515.00000	4,820,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		9.00000	5,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,161.00000	4,464,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		13.00000	8,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		2,102.00000	1,834,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		125.00000	166,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		874.00000	700,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		607.00000	741,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		793.00000	953,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		684.00000	536,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		1,961.00000	2,215,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		179.00000	124,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.06300	7.15100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,726.00000	5,011,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		110.00000	86,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,882.00000	5,169,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		99.00000	77,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,571.00000	4,853,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		122.00000	95,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.15100	7.24700		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,606.00000	3,859,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		390.00000	329,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,738.00000	3,994,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		365.00000	307,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,476.00000	3,726,000	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		418.00000	354,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.25900	7.36600		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,817.00000	3,034,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		924.00000	818,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,922.00000	3,143,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		882.00000	779,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,713.00000	2,926,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		968.00000	858,000	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			8.37700	8.44000		10.25	244,021.12	2	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,803.00000	6,271,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		651.00000	518,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,167.00000	6,647,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		572.00000	451,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,446.00000	5,900,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		741.00000	594,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,207.00000	998,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,100.00000	4,492,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,351.00000	3,900,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,054.00000	1,204,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,810.00000	2,449,000	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		1,950.00000	2,190,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,921.00000	3,239,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,882.00000	1,599,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,537.00000	7,029,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		500.00000	391,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.44500	8.51000		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,364.00000	6,768,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,916.00000	1,711,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,672.00000	7,086,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,784.00000	1,589,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,061.00000	6,454,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,056.00000	1,840,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.51900	8.58600		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,769.00000	7,146,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,063.00000	2,824,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,050.00000	7,436,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,908.00000	2,678,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,492.00000	6,860,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,224.00000	2,976,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.59900	8.66800		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,508.00000	5,831,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,774.00000	4,475,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,757.00000	6,090,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,579.00000	4,289,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,267.00000	5,582,000	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		4,980.00000	4,672,000	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			213.52529	213.28543			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,285.00000	1,525,000		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		1,235.00000	1,475,000		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		1,335.00000	1,575,000		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			244.10409	244.08772			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,588.00000	5,604,000		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		5,538.00000	5,554,000		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		5,638.00000	5,654,000		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			6.66700	6.73800		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		3,548.00000	3,749,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		6.00000	3,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,684.00000	3,886,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		5.00000	3,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,412.00000	3,613,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		7.00000	5,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.71600	6.79400		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,810.00000	4,007,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		40.00000	30,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,932.00000	4,130,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		35.00000	27,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,689.00000	3,885,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		46.00000	35,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.78300	6.86900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,423.00000	2,587,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		311.00000	266,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,520.00000	2,687,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		290.00000	247,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,327.00000	2,489,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		333.00000	286,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.87500	6.97200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,802.00000	1,942,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		646.00000	572,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,881.00000	2,024,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		616.00000	545,000	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		1,724.00000	1,862,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		677.00000	600,000	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			183.81853	183.80628			0.00	0	24,666.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,306.00000	183,319,000		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		183,256.00000	183,269,000		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		183,356.00000	183,369,000		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			183.95259	183.94034			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		6,940.00000	6,953,000		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		6,890.00000	6,903,000		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		6,990.00000	7,003,000		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			7.67000	7.73900		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,620.00000	3,912,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		116.00000	82,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,827.00000	4,124,000	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		98.00000	69,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,416.00000	3,703,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		137.00000	99,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.75700	7.83000		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,442.00000	4,713,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		388.00000	328,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,629.00000	4,903,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		360.00000	304,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,262.00000	4,528,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		423.00000	358,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.85200	7.93000		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,243.00000	4,494,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		766.00000	678,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,405.00000	4,660,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		721.00000	637,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,083.00000	4,330,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		814.00000	722,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.96100	8.04400		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,196.00000	3,415,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,328.00000	1,202,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,338.00000	3,561,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,268.00000	1,146,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,058.00000	3,272,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,393.00000	1,262,000	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			7.91500	7.98900		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,125.00000	4,478,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		153.00000	109,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,356.00000	4,715,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		130.00000	92,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,897.00000	4,243,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		180.00000	129,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.99700	8.07500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,091.00000	5,424,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		437.00000	365,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,298.00000	5,636,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		400.00000	333,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		4,886.00000	5,214,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		477.00000	399,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.09000	8.17200		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,124.00000	4,400,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,280.00000	1,144,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,295.00000	4,577,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,210.00000	1,080,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,955.00000	4,226,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,353.00000	1,212,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.19600	8.28200		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,096.00000	3,331,000	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		2,049.00000	1,867,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,244.00000	3,486,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,959.00000	1,784,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		2,952.00000	3,181,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,144.00000	1,956,000	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			6.34100	6.43000		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,648.00000	2,828,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		3.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,746.00000	2,927,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		2.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,550.00000	2,730,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		3.00000	2,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.36200	6.46400		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,765.00000	2,944,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		25.00000	18,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,850.00000	3,029,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		22.00000	16,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,680.00000	2,858,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		27.00000	20,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.41000	6.52800		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		1,736.00000	1,887,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		205.00000	168,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,803.00000	1,955,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		194.00000	158,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,673.00000	1,821,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		220.00000	180,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.49000	6.63000		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,196.00000	1,329,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		357.00000	299,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,247.00000	1,382,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		340.00000	284,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,147.00000	1,277,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		375.00000	314,000	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			8.03900	8.10700		7.00	0.00	0	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,820.00000	4,149,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		236.00000	175,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,057.00000	4,394,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		201.00000	149,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,586.00000	3,908,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		274.00000	207,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,954.00000	1,692,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		763.00000	890,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,410.00000	1,606,000	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		1,165.00000	971,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,098.00000	2,346,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		723.00000	582,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,838.00000	4,468,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		85.00000	105,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,557.00000	2,257,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		490.00000	580,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,775.00000	1,526,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		873.00000	1,013,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,291.00000	2,552,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		636.00000	508,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.11700	8.18800		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,994.00000	5,303,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		614.00000	527,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,207.00000	5,522,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		565.00000	485,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,784.00000	5,087,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		666.00000	573,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.20600	8.28000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,072.00000	4,327,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,576.00000	1,430,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,248.00000	4,509,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,491.00000	1,351,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,899.00000	4,148,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,664.00000	1,513,000	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			8.30500	8.38300		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,810.00000	4,058,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,911.00000	1,749,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,979.00000	4,233,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,825.00000	1,669,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,645.00000	3,888,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,002.00000	1,835,000	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			8.10100	8.18400		8.25	2,574,338.76	28	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,703.00000	4,116,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		344.00000	250,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,946.00000	4,370,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		297.00000	215,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,464.00000	3,866,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		395.00000	290,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,222.00000	1,881,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		785.00000	950,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,353.00000	1,098,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,450.00000	1,702,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,159.00000	2,478,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		858.00000	670,000	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		4,445.00000	4,886,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		222.00000	157,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.17300	8.26000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,021.00000	5,419,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		757.00000	636,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,243.00000	5,648,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		700.00000	586,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,802.00000	5,192,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		818.00000	689,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.25300	8.34300		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,074.00000	5,440,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,363.00000	1,205,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,275.00000	5,648,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,290.00000	1,139,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,877.00000	5,236,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,442.00000	1,277,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34100	8.43500		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		3,929.00000	4,249,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,169.00000	1,956,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,110.00000	4,437,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,075.00000	1,868,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,754.00000	4,067,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,271.00000	2,050,000	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			8.72500	8.73600		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,005.00000	2,015,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,893.00000	1,815,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,214.00000	2,228,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,705.00000	1,631,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,806.00000	1,814,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,095.00000	2,015,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.78400	8.79500		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,952.00000	3,978,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,359.00000	2,298,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,180.00000	4,208,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,206.00000	2,147,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,731.00000	3,755,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,521.00000	2,458,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.84700	8.85900		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,420.00000	4,452,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,332.00000	3,270,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,634.00000	4,668,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,166.00000	3,106,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,212.00000	4,243,000	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		3,507.00000	3,444,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.91400	8.92600		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,667.00000	5,706,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,234.00000	3,181,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,894.00000	5,935,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,097.00000	3,046,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,446.00000	5,485,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,380.00000	3,327,000	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			135.80289	135.79349			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,793.00000	4,803,000		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		4,743.00000	4,753,000		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		4,843.00000	4,853,000		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			111.87403	111.86874			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		110,619.00000	110,624,000		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		110,569.00000	110,574,000		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		110,669.00000	110,674,000		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			112.23949	112.23433			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,734.00000	1,739,000		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		1,684.00000	1,689,000		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		1,784.00000	1,789,000		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			110.63698	110.47914			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,979.00000	108,137,000		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		107,929.00000	108,087,000		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		108,029.00000	108,187,000		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			110.85306	110.69297			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,193.00000	2,353,000		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		2,143.00000	2,303,000		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		2,243.00000	2,403,000		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			8.68500	8.74200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		65.00000	529,000		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		469.00000	933,000		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		0.00000	123,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		342.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.75300	8.81200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,484.00000	1,958,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,871.00000	2,345,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,093.00000	1,567,000		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			8.82000	8.88000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,844.00000	3,320,000		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		3,218.00000	3,693,000		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		2,469.00000	2,944,000		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			8.89100	8.95400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,255.00000	2,747,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		2,627.00000	3,119,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		1,881.00000	2,373,000		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			14,723.45000	14,809.42000			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			1.11810	1.13300		18.45	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		465.00000	353,000	18.45	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		135.00000	172,000	18.45	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		226.00000	154,000	20.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		396.00000	473,000	20.41	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		852.00000	714,000	17.02	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		22.00000	33,000	17.02	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.13430	1.15020		18.68	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		763.00000	648,000	17.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		261.00000	305,000	17.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		518.00000	425,000	18.68	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		516.00000	582,000	18.68	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,107.00000	972,000	16.58	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		105.00000	129,000	16.58	0.00	0	0.00
Total for Derivatives :							389,098,763.00	44,503	1,062,254.00

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			0.00	0	55,000,000.00
AA381L _{On} 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L _{On} 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		648,328,000	0.00	6,483,280	7,441,280.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		900,000,000	0.00	9,000	4,331,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,823,000.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	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			600,000,000.00	6,000	6,000.00
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
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
ABL8A	On	19/09/2013			100.00000	100.00000			200,000,000.00	2,000	928,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000		21,984,500,000,000.00	219,845,000	200,000,000.00	
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	10,199,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	11,005,392.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
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
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	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
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		54,000,000,000.00		4,000,000	2,000,000.00
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
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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,286,000.00
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		100,000,000.00		1,000	14,743,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	3,000,000.00
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		550,700,000,000.00		5,507,000	5,323,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011	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
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000		400,000,000.00	4,000,000.00	4,000,000	1,000,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		300,000,000.00	3,000.00	3,000	4,717,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		600,000,000.00	6,000.00	6,000	8,710,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			700,000,000.00	7,000	2,921,000.00
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	0.00
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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			7,009,700,000,000.00	70,097,000	93,606,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	620,514,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			960,000,000,000.00	9,600,000	2,400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
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		1,400,000,000,000.00		14,000,000	13,000,000.00
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
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		7,500,000,000,000.00		75,000,000	187,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			278,471,250,000.00	30,105,000	160,187,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			100,000,000.00	10,000	279,076,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			361,100,000.00	46,000	45,589,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			150,502,500,000.00	20,067,000	199,599,000.00
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			400,000,000.00	4,000	5,250,547.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		200,000,000.00	200,000,000.00	2,000,000	127,500,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	2,500,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000		800,000,000.00	8,000,000.00	8,000,000	4,000,000.00
FRE2B1	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
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			800,000,000.00	8,000,000	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,958,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	7,289,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000		50,395,000,000,000.00	503,950,000	503,950,000.00	
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	1,350,000.00
GRT02	On	13/05/2016			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
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
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
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
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	29,497,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,310,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	53,226,700.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000.00
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
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000		29,000,000,000,000.00	290,000,000	250,000,000.00	
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
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	421,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	106,000,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	49,924,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			6,750,000,000,000.00	67,500,000	33,750,000.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	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
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722				0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA215	On	12/04/2012	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
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			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
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			2,700,000,000,000.00	27,000,000	13,500,000.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			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
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,000,000.00
MFS1A	On	20/12/2015			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
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			400,000,000.00	4,000	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			406,161,200,000.00	4,061,612	8,109,612.00
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			600,000,000.00	6,000	8,753,000.00
MTN05	On	28/10/2013			100.00000	100.00000			340,000,000,000.00	3,400,000	1,700,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	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
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		4,500,000,000,000.00		45,000,000	61,830,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,800,500,000,000.00		18,005,000	16,742,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		200,000,000.00		2,000	6,724,000.00
NBK4	On	28/10/2024			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
NBK9A On	23/03/2016	Spot Bond			100.00000	100.00000		900,000,000.00		9,000	11,085,000.00
NBK9B On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11 On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1 On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1 On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1 On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2 On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	5,066,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	8,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			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
NRA02	On	31/10/2022			100.00000	100.00000			600,000,000.00	6,000	10,062,000.00
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	25,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		10,001,200,000,000.00		100,012,000	54,111,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	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
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000		4,800,000,000,000.00	48,000,000	12,000,000.00	
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			4.98000	5.06000		9,960,000,000.00	2,000,000	12,242,000.00	
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.92500	7.00000		202,635,168,124,075.00	29,261,396,119	18,991,811,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.31500	8.37500		59,941,429,765,000.00	7,208,831,000	9,387,736,500.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			0.62000	0.69000			342,860,000,000.00	553,000,000	2,551,160,000.00
R197	On	07/12/2023	Spot Bond			2.34000	2.34000			346,320,000,000.00	148,000,000	440,223,000.00
R201	On	21/12/2014	Spot Bond			6.62000	6.68500			12,712,822,920,000.00	1,920,366,000	3,378,268,950.00
R202	On	07/12/2033	Spot Bond			2.34500	2.34500			730,303,350,000.00	311,430,000	1,103,500,000.00
R203	On	15/09/2017	Spot Bond			7.59500	7.66000			39,169,477,042,500.00	5,157,271,500	6,456,151,500.00
R204	On	21/12/2018	Spot Bond			7.84000	7.91000			27,067,858,720,000.00	3,452,533,000	6,557,203,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,155,000,000.00
R206	On	15/01/2014	Spot Bond			6.31500	6.39500			30,017,886,453,000.00	4,753,426,200	5,642,207,100.00
R207	On	15/01/2020	Spot Bond			7.97000	8.03500			60,502,525,510,000.00	7,591,283,000	8,485,093,000.00
R208	On	31/03/2021	Spot Bond			8.03500	8.11500			43,828,048,470,000.00	5,454,642,000	7,383,536,000.00
R209	On	31/03/2036	Spot Bond			8.67000	8.68000			28,816,622,055,000.00	3,323,716,500	9,202,555,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.37000			8,887,500,000.00	3,750,000	825,694,000.00
R211	On	31/01/2017	Spot Bond			1.60000	1.60000			2,275,152,000,000.00	1,421,970,000	1,229,122,000.00
R212	On	31/01/2022	Spot Bond			2.34500	2.36000			266,127,015,000.00	113,487,000	450,942,000.00
R213	On	28/02/2031	Spot Bond			8.62500	8.68000			16,631,242,500,000.00	1,928,260,000	1,790,100,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,757,710,000,000.00	1,347,340,000	2,927,629,360.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	39,020,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,094,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,476,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,358,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	35,250,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	56,000.00
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			300,000,000.00	3,000	6,835,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	2,900,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	15,100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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			200,000,000,000.00	2,000,000	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			300,000,000.00	3,000	3,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,058,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,012,815,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	232,797,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	60,235,000.00
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			1,600,000,000.00	16,000	22,468,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			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			0.00	0	55,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	700,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			1,240,000,000,000.00	12,400,000	3,100,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							696,105,825,474,575.00	75,622,550,211	95,982,387,621.00
Grand Total:							696,106,214,573,338.00	75,622,594,714	95,983,449,875.00