



Daily MTM Report

Daily summary for: 17/08/2011

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			7.10670	7.16580		17.48	244,264,385.70	34,371	224,181.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		15.00000	9,000	23.86	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		899.00000	952,000	23.86	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		13.00000	8,000	24.20	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		947.00000	1,001,000	24.20	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		17.00000	10,000	23.53	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		851.00000	903,000	23.53	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		663.00000	711,000	22.19	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		29.00000	18,000	22.19	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		88.00000	62,000	19.50	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		322.00000	355,000	19.50	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		407.00000	351,000	18.11	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		41.00000	44,000	18.11	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		329.00000	276,000	17.90	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		63.00000	69,000	17.90	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		360.00000	396,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		76.00000	53,000	19.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		484.00000	526,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		50.00000	33,000	20.84	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		491.00000	434,000	18.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		25.00000	27,000	18.31	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		15.00000	16,000	18.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		581.00000	523,000	18.52	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		133.00000	145,000	17.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		199.00000	152,000	17.48	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,634.00000	2,693,000	33.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		249.00000	277,000	18.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		115.00000	84,000	18.83	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		185.00000	207,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		151.00000	114,000	18.15	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		11.00000	12,000	18.62	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		627.00000	569,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		448.00000	392,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		32.00000	35,000	18.21	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		51.00000	56,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		367.00000	313,000	18.00	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		400.00000	438,000	20.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		66.00000	45,000	20.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		293.00000	241,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		77.00000	84,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		44.00000	29,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		528.00000	572,000	21.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		172.00000	132,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		156.00000	175,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		259.00000	209,000	17.69	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		93.00000	102,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		770.00000	712,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		4.00000	5,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		33.00000	21,000	21.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		617.00000	664,000	21.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,416.00000	1,357,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		132.00000	98,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		216.00000	241,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		58.00000	39,000	20.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		442.00000	482,000	20.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,366.00000	1,307,000	20.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	7,000	24.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		996.00000	1,050,000	24.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,316.00000	1,257,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		38.00000	25,000	21.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		572.00000	618,000	21.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		868.00000	809,000	19.14	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		2.00000	2,000	19.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,466.00000	1,407,000	21.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		228.00000	179,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		112.00000	122,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		535.00000	478,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		19.00000	21,000	18.42	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		101.00000	72,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		285.00000	315,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		22.00000	14,000	22.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		756.00000	807,000	22.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19980	7.26030		17.98	4,838,265.60	672	62,924.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		280.00000	246,000	18.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		370.00000	396,000	18.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		263.00000	231,000	18.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		403.00000	431,000	18.92	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		299.00000	263,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		339.00000	363,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		98.00000	109,000	17.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		608.00000	559,000	17.13	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		868.00000	909,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		128.00000	109,000	21.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		186.00000	201,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		446.00000	401,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		308.00000	331,000	18.21	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		318.00000	281,000	18.21	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,122.00000	1,063,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		12.00000	13,000	16.31	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		472.00000	502,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		232.00000	202,000	19.39	0.00	0	1,500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		846.00000	792,000	16.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		36.00000	42,000	16.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		890.00000	834,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		30.00000	34,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,026.00000	968,000	16.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		16.00000	18,000	16.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		121.00000	103,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		911.00000	953,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,317.00000	1,257,000	17.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	7,000	17.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		247.00000	216,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		437.00000	466,000	19.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		645.00000	594,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		85.00000	94,000	17.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		573.00000	524,000	17.22	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		113.00000	124,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		143.00000	123,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		783.00000	823,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		182.00000	157,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		622.00000	657,000	20.33	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		539.00000	491,000	17.32	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		129.00000	141,000	17.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		979.00000	923,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		19.00000	23,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		934.00000	878,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		24.00000	28,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,268.00000	1,208,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	8,000	16.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		161.00000	139,000	20.80	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		701.00000	739,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		205.00000	178,000	19.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		545.00000	578,000	19.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		722.00000	669,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		62.00000	69,000	16.85	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,415.00000	1,355,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	5,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		152.00000	130,000	21.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		742.00000	780,000	21.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		281.00000	301,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		341.00000	301,000	17.98	0.00	0	6,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		762.00000	709,000	16.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		52.00000	59,000	16.75	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.29160	7.35400		18.06	4,666,624.00	640	17,190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		567.00000	526,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		249.00000	270,000	17.56	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		539.00000	500,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		271.00000	294,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		595.00000	554,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		227.00000	248,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		587.00000	546,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		233.00000	254,000	17.49	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		506.00000	468,000	17.78	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		302.00000	326,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		457.00000	421,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		353.00000	379,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		711.00000	666,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		157.00000	174,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		481.00000	444,000	17.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		327.00000	352,000	17.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		745.00000	698,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		141.00000	156,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		342.00000	314,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		538.00000	572,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		239.00000	217,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		835.00000	875,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		394.00000	362,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		440.00000	470,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		179.00000	162,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,125.00000	1,170,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		780.00000	732,000	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		126.00000	140,000	16.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		172.00000	155,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,168.00000	1,213,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		678.00000	634,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		174.00000	192,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		229.00000	208,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		875.00000	916,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		532.00000	493,000	17.68	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		278.00000	301,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		815.00000	767,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		111.00000	125,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		376.00000	345,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		472.00000	503,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		194.00000	175,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,040.00000	1,083,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		261.00000	238,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		757.00000	796,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		559.00000	519,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		255.00000	277,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		853.00000	803,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		99.00000	111,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		273.00000	249,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		719.00000	757,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		220.00000	199,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		916.00000	957,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		250.00000	227,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		796.00000	835,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		202.00000	183,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		998.00000	1,041,000	21.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		413.00000	380,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		409.00000	438,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		434.00000	399,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		380.00000	407,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		647.00000	603,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		193.00000	211,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.38410	7.44860		18.07	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		582.00000	545,000	17.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		383.00000	411,000	17.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		558.00000	522,000	17.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		409.00000	438,000	17.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		606.00000	568,000	17.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		357.00000	384,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.48010	7.54630		18.28	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		729.00000	689,000	17.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		383.00000	409,000	17.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		705.00000	666,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		409.00000	436,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		754.00000	714,000	17.52	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		358.00000	384,000	17.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		435.00000	463,000	17.85	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		681.00000	643,000	17.85	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.57820	7.64360		18.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		634.00000	598,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		690.00000	720,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		616.00000	581,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		722.00000	753,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		652.00000	615,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		658.00000	687,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		893.00000	927,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		537.00000	505,000	19.47	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.53350	8.59150		19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,284.00000	1,240,000	19.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,193.00000	1,207,000	19.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,268.00000	1,224,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,227.00000	1,241,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,301.00000	1,256,000	19.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,160.00000	1,173,000	19.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		877.00000	887,000	18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,468.00000	1,420,000	18.96	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39920	9.45720		21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,748.00000	1,697,000	20.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,491.00000	1,498,000	20.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,729.00000	1,679,000	20.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,522.00000	1,530,000	20.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,766.00000	1,715,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,459.00000	1,466,000	20.79	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.10670	7.16580		17.48	0.00	0	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		19,864.00000	15,233,000	17.48	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		13,284.00000	14,563,000	17.48	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		17,188.00000	13,168,000	17.82	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		15,608.00000	17,498,000	17.82	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		22,780.00000	17,937,000	17.59	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		11,200.00000	12,267,000	17.59	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		18,492.00000	20,684,000	18.15	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		15,072.00000	11,354,000	18.15	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.19980	7.26030		17.98	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		44,590.00000	40,118,000	17.60	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		18,560.00000	20,138,000	17.60	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		41,762.00000	37,397,000	17.69	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		20,732.00000	22,417,000	17.69	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		47,558.00000	42,981,000	17.51	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		16,528.00000	18,001,000	17.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.77120	11.76390		14.75	189,692,888.00	16,115	29,866.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		365.00000	375,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		101.00000	104,000	15.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		329.00000	340,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		115.00000	119,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		401.00000	411,000	15.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		87.00000	90,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		264.00000	277,000	14.98	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		150.00000	156,000	14.98	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		93.00000	99,000	15.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		429.00000	428,000	15.84	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		20.00000	20,000	15.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		784.00000	791,000	15.99	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,268.00000	1,275,000	18.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		4.00000	4,000	18.32	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		831.00000	837,000	16.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		17.00000	16,000	16.07	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		40.00000	41,000	15.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		604.00000	612,000	15.68	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		926.00000	932,000	16.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		12.00000	11,000	16.22	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		29.00000	29,000	15.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		693.00000	700,000	15.83	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		648.00000	655,000	15.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		34.00000	34,000	15.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		148.00000	156,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		284.00000	285,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		207.00000	220,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		193.00000	199,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		185.00000	194,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		221.00000	223,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		561.00000	569,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		47.00000	48,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,022.00000	1,029,000	16.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		8.00000	8,000	16.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		235.00000	247,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		171.00000	176,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		166.00000	174,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		252.00000	253,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,120.00000	1,127,000	17.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		6.00000	6,000	17.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.91440	11.90740		15.00	4,289,184.00	360	11,827.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		532.00000	551,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		275.00000	287,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		504.00000	523,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		297.00000	309,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		561.00000	580,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		254.00000	266,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		294.00000	312,000	15.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		587.00000	598,000	15.70	119,600.00	200	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		755.00000	773,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		148.00000	159,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		403.00000	422,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		396.00000	408,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		477.00000	497,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		320.00000	333,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,441.00000	1,451,000	15.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		34.00000	37,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,252.00000	1,264,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		45.00000	50,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.05460	12.04840		15.10	0.00	0	1,652.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		862.00000	880,000	14.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		264.00000	275,000	14.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		831.00000	849,000	14.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		283.00000	294,000	14.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		894.00000	912,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		246.00000	257,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		800.00000	819,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		302.00000	314,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		608.00000	629,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		460.00000	474,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,179.00000	1,196,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		131.00000	141,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		659.00000	680,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		411.00000	425,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		448.00000	467,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		700.00000	712,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		927.00000	944,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		229.00000	239,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,263.00000	1,278,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		115.00000	123,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		713.00000	733,000	14.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		365.00000	378,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,104.00000	1,119,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		156.00000	164,000	14.23	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.19510	12.18970		15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		820.00000	839,000	14.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		480.00000	494,000	14.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		794.00000	813,000	14.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		504.00000	518,000	14.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		846.00000	865,000	14.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		456.00000	470,000	14.81	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09280	0.09340		15.16	18,560.00	200	12,420.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,341.00000	1,281,000	19.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	19.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		398.00000	342,000	15.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		58.00000	62,000	15.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,340.00000	2,280,000	22.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,660.00000	1,140,720,000	31.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09420	0.09470		19.53	0.00	0	245.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,490.00000	1,442,000	17.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		20.00000	22,000	17.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		702.00000	661,000	19.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		232.00000	241,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,473.00000	2,423,000	21.83	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	21.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.26650	10.31390		15.73	123,198.00	12	60,548.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		686.00000	639,000	16.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		22.00000	23,000	16.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		642.00000	595,000	16.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		28.00000	29,000	16.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		732.00000	685,000	16.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		18.00000	19,000	16.10	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		41.00000	43,000	15.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		555.00000	509,000	15.99	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		256.00000	273,000	16.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		170.00000	139,000	16.07	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,018.00000	970,000	16.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		4.00000	4,000	16.26	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		239.00000	202,000	15.76	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		175.00000	186,000	15.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		398.00000	355,000	15.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		84.00000	89,000	15.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		94.00000	73,000	16.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		430.00000	457,000	16.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		921.00000	873,000	16.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		7.00000	7,000	16.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		120.00000	95,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		356.00000	379,000	16.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		106.00000	84,000	16.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		392.00000	418,000	16.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		135.00000	108,000	16.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		321.00000	342,000	16.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.38880	10.43760		15.75	290,886.40	28	5,420.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		754.00000	715,000	14.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		116.00000	126,000	14.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		719.00000	680,000	14.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		131.00000	141,000	14.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		790.00000	751,000	14.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		102.00000	112,000	14.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		620.00000	583,000	15.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		182.00000	194,000	15.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		946.00000	905,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		58.00000	66,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,170.00000	1,123,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		32.00000	34,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,077.00000	1,031,000	13.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		39.00000	42,000	13.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.51050	10.56030		15.79	0.00	0	8,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		744.00000	710,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		284.00000	300,000	15.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		716.00000	683,000	15.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		306.00000	323,000	15.22	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		773.00000	739,000	15.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		263.00000	279,000	15.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,556.00000	1,509,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		46.00000	49,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		663.00000	630,000	15.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		353.00000	370,000	15.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		932.00000	896,000	14.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		172.00000	186,000	14.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,602.00000	1,555,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		42.00000	45,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		866.00000	831,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		206.00000	221,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		503.00000	473,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		543.00000	563,000	16.00	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			406.03900	404.64300			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			412.22100	410.80400			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			371.95600	370.75500			0.00	0	1,358.00
ALBI	On	02/02/2012	Index Future			377.61900	376.40000			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.14300	7.20250		17.86	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		551.00000	496,000	16.98	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		49.00000	53,000	16.98	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		512.00000	458,000	17.08	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		60.00000	65,000	17.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DA	On	24/10/2011	6.65	Call		592.00000	536,000	16.88	0.00	0	0.00
ANY DA	On	24/10/2011	6.65	Put		40.00000	43,000	16.88	0.00	0	0.00
ANY DA	On	24/10/2011	7.00	Put		139.00000	150,000	17.57	0.00	0	0.00
ANY DA	On	24/10/2011	7.00	Call		341.00000	293,000	17.57	0.00	0	14,286.00
ANY DA	On	24/10/2011	7.40	Put		364.00000	391,000	19.28	0.00	0	0.00
ANY DA	On	24/10/2011	7.40	Call		166.00000	134,000	19.28	0.00	0	6,757.00
AU\$ / R	On	19/09/2011			7.49050	7.48470		15.09	0.00	0	24,285.00
AU\$ / R	On	19/09/2011	6.65	Call		838.00000	844,000	19.55	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.65	Put		3.00000	4,000	19.55	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Call		789.00000	795,000	19.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Put		4.00000	5,000	19.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.60	Call		887.00000	893,000	19.81	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.60	Put		2.00000	3,000	19.81	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.50	Call		128.00000	131,000	15.09	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.50	Put		143.00000	141,000	15.09	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.45	Call		156.00000	159,000	15.35	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.45	Put		121.00000	119,000	15.35	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.00	Call		504.00000	509,000	17.71	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.00	Put		19.00000	19,000	17.71	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.20	Call		331.00000	336,000	16.66	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.20	Put		46.00000	46,000	16.66	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.55	Call		108.00000	111,000	15.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.55	Put		173.00000	171,000	15.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	7.15	Call		372.00000	377,000	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
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		37.00000	37,000	16.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		26.00000	26,000	17.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		491.00000	486,000	17.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		741.00000	746,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		6.00000	6,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		21.00000	22,000	17.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		536.00000	532,000	17.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		692.00000	698,000	18.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		7.00000	8,000	18.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		415.00000	420,000	17.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		30.00000	30,000	17.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	12,000	18.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		677.00000	672,000	18.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		186.00000	189,000	15.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		101.00000	99,000	15.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		18.00000	18,000	18.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		583.00000	578,000	18.04	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.51080	7.50690		14.33	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		881.00000	878,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		24.00000	17,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		835.00000	832,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		28.00000	21,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		926.00000	925,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	14,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		249.00000	250,000	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		242.00000	239,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		359.00000	361,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		152.00000	150,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.54020	7.53810		14.14	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		481.00000	488,000	14.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		193.00000	198,000	14.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		450.00000	457,000	14.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		212.00000	217,000	14.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		513.00000	520,000	14.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		175.00000	180,000	14.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		392.00000	399,000	14.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		254.00000	259,000	14.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		691.00000	696,000	14.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		103.00000	106,000	14.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		243.00000	248,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		455.00000	458,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		364.00000	372,000	14.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		276.00000	282,000	14.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		653.00000	659,000	14.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		115.00000	119,000	14.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,357.00000	1,361,000	16.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		19.00000	21,000	16.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.51570	8.49670		13.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,567.00000	1,583,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		370.00000	367,000	12.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,529.00000	1,545,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		382.00000	379,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,606.00000	1,622,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		359.00000	356,000	12.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.25000	7.29790		11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		140.00000	102,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		92.00000	102,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		111.00000	82,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		113.00000	132,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		172.00000	131,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		74.00000	81,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		13.00000	8,000	15.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		515.00000	558,000	15.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		16.00000	10,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		468.00000	510,000	14.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		10.00000	6,000	15.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		562.00000	606,000	15.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		39.00000	26,000	13.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		291.00000	326,000	13.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		701.00000	653,000	15.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	15.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		414.00000	367,000	13.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		16.00000	17,000	13.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	4,000	16.12	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	704,000	16.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.33080	7.37980		12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		294.00000	255,000	12.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		164.00000	174,000	12.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		266.00000	228,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		186.00000	197,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		324.00000	284,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		144.00000	153,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		132.00000	112,000	13.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		402.00000	431,000	13.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		619.00000	575,000	12.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		39.00000	44,000	12.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		145.00000	124,000	13.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		365.00000	393,000	13.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		577.00000	534,000	12.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		47.00000	53,000	12.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		215.00000	187,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		235.00000	256,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		537.00000	494,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		57.00000	63,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		195.00000	169,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		265.00000	288,000	13.01	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.01210	0.01070			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.21810	0.23240			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			8.98240	9.06820		21.02	0.00	0	300.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,420.00000	1,334,000	21.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	21.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,370.00000	1,284,000	21.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,470.00000	1,383,000	22.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	1,000	22.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		700.00000	620,000	20.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		32.00000	38,000	20.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		254.00000	197,000	21.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		236.00000	265,000	21.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		279.00000	218,000	21.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		211.00000	236,000	21.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,271.00000	1,185,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	3,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		305.00000	242,000	20.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		187.00000	210,000	20.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		394.00000	325,000	20.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		126.00000	143,000	20.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		363.00000	296,000	20.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		145.00000	164,000	20.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		231.00000	178,000	21.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		263.00000	296,000	21.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		174.00000	129,000	21.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		356.00000	397,000	21.90	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		1,221.00000	1,135,000	20.88	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	3,000	20.88	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			9.13680	9.20910		21.09	0.00	0	100.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		993.00000	934,000	18.57	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		84.00000	97,000	18.57	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		954.00000	896,000	18.72	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		95.00000	109,000	18.72	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		1,032.00000	972,000	18.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		73.00000	85,000	18.43	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		844.00000	790,000	19.17	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		135.00000	153,000	19.17	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		1,117.00000	1,052,000	18.13	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		58.00000	65,000	18.13	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		1,346.00000	1,278,000	18.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		37.00000	41,000	18.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		810.00000	757,000	19.32	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		151.00000	170,000	19.32	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		599.00000	555,000	20.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		290.00000	318,000	20.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		383.00000	351,000	21.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Put		574.00000	614,000	21.89	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Call		479.00000	442,000	21.09	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.15	Put		420.00000	455,000	21.09	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.45	Call		880.00000	825,000	19.02	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		121.00000	138,000	19.02	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,254.00000	1,186,000	18.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		45.00000	49,000	18.60	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,487.00000	1,417,000	19.39	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		28.00000	30,000	19.39	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		654.00000	608,000	20.06	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		245.00000	271,000	20.06	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,582.00000	1,512,000	19.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		23.00000	25,000	19.70	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		713.00000	664,000	19.76	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		204.00000	227,000	19.76	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		573.00000	531,000	20.50	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		314.00000	344,000	20.50	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		777.00000	725,000	19.46	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		168.00000	188,000	19.46	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		366.00000	336,000	22.05	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		607.00000	649,000	22.05	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		458.00000	422,000	21.25	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		449.00000	485,000	21.25	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			372.61800	371.48500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		144,850.00000	156,180,000		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		144,750.00000	156,080,000		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		144,950.00000	156,280,000		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			378.29000	377.14100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		81,410.00000	92,900,000		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		81,310.00000	92,800,000		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		81,510.00000	93,000,000		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			162.20100	162.30800			6,488,040.00	4	79.00
IGOV	On	02/02/2012	Index Future			164.67000	164.77900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			451.29800	451.30600			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			5.59500	5.59000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.57000	5.58000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.57000	5.58000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.57000	5.57000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.57000	5.57000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.57000	5.57000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.58000	5.59000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.64000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.79000	5.77000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.99000	5.97000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.21000	6.19000				0.00	0	540.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.44000	6.42000				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			367.97900	366.41700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			373.58100	371.99500			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			6.84200	6.89200		3.25	124,192.37	1	16,176.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,005.00000	5,193,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		3.00000	2,000	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		5,184.00000	5,372,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		3.00000	2,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		4,827.00000	5,015,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		5.00000	3,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,539.00000	1,394,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		237.00000	281,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		531.00000	454,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		939.00000	1,051,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,180.00000	1,307,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		397.00000	334,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,538.00000	2,710,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		81.00000	64,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.90300	6.95700		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,364.00000	5,545,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		65.00000	55,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,524.00000	5,706,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		58.00000	49,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,204.00000	5,385,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		72.00000	62,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.97600	7.03500		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,180.00000	4,347,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		270.00000	243,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,319.00000	4,487,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		251.00000	225,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,043.00000	4,208,000	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		291.00000	261,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.06700	7.13300		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,307.00000	3,454,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		709.00000	655,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,420.00000	3,569,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		674.00000	622,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,195.00000	3,340,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		744.00000	689,000	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			8.15300	8.22200		10.25	0.00	0	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,564.00000	8,169,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		314.00000	243,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,964.00000	8,577,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		270.00000	208,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,168.00000	7,763,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		364.00000	284,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		644.00000	517,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,636.00000	6,184,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,954.00000	2,568,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,756.00000	2,045,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,750.00000	1,477,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		2,989.00000	3,391,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,225.00000	4,707,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,088.00000	894,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,366.00000	8,987,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		231.00000	176,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.21400	8.28500		11.50	120,778.90	1	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,893.00000	8,420,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,317.00000	1,161,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,234.00000	8,770,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,218.00000	1,071,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,556.00000	8,073,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,423.00000	1,256,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.28000	8.35300		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,198.00000	8,686,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,328.00000	2,126,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,509.00000	9,005,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,203.00000	2,009,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,892.00000	8,371,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,460.00000	2,249,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.35100	8.42700		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,749.00000	7,180,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,819.00000	3,545,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,028.00000	7,468,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,654.00000	3,389,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,478.00000	6,900,000	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		3,995.00000	3,712,000	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			213.61110	213.59710			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,597.00000	1,611,000		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		1,547.00000	1,561,000		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		1,647.00000	1,661,000		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			244.40029	244.35045			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,850.00000	5,900,000		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		5,800.00000	5,850,000		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		5,900.00000	5,950,000		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			6.51900	6.57500		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		4,012.00000	4,173,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1.00000	1,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,149.00000	4,310,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,875.00000	4,036,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		2.00000	1,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.55300	6.61400		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,270.00000	4,429,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		22.00000	18,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,394.00000	4,553,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		19.00000	16,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,147.00000	4,305,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		25.00000	21,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.60200	6.67000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,815.00000	2,955,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		218.00000	192,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,917.00000	3,059,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		202.00000	178,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,713.00000	2,852,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		235.00000	207,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.67300	6.74900		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,139.00000	2,261,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		489.00000	443,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,224.00000	2,348,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		466.00000	421,000	2.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,055.00000	2,175,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		514.00000	465,000	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			184.31275	184.27530			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,775.00000	183,813,000		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		183,725.00000	183,763,000		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		183,825.00000	183,863,000		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			184.45411	184.41608			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,416.00000	7,454,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		7,366.00000	7,404,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		7,466.00000	7,504,000		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			7.49400	7.53300		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,525.00000	4,702,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		46.00000	37,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,742.00000	4,920,000	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		38.00000	30,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,309.00000	4,485,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		55.00000	45,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.57000	7.61100		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,290.00000	5,455,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		240.00000	217,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,486.00000	5,652,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		221.00000	200,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,098.00000	5,262,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		263.00000	240,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.65500	7.69900		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,025.00000	5,181,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		541.00000	504,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,198.00000	5,355,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		507.00000	471,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,853.00000	5,007,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		577.00000	538,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.75200	7.79800		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,884.00000	4,021,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		990.00000	934,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,039.00000	4,178,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		943.00000	889,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,732.00000	3,867,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,041.00000	983,000	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			7.71800	7.78300		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,146.00000	5,483,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		63.00000	47,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,389.00000	5,728,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		52.00000	38,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,903.00000	5,237,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		75.00000	56,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.79200	7.86000		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,048.00000	6,366,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		272.00000	232,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,267.00000	6,589,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		247.00000	211,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,830.00000	6,145,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		298.00000	255,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.87400	7.94600		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,931.00000	5,206,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		946.00000	855,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,116.00000	5,396,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		890.00000	803,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,747.00000	5,019,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,004.00000	910,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.96900	8.04400		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,792.00000	4,032,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		1,586.00000	1,457,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,957.00000	4,201,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,513.00000	1,388,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,632.00000	3,866,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,665.00000	1,530,000	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			6.20100	6.25700		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,000.00000	3,114,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,098.00000	3,212,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,901.00000	3,016,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	1,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.20300	6.26700		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,112.00000	3,226,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		13.00000	10,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,198.00000	3,312,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		11.00000	9,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,026.00000	3,140,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		15.00000	12,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.22600	6.30000		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,034.00000	2,135,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		139.00000	122,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,104.00000	2,206,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		131.00000	115,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,967.00000	2,067,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		150.00000	132,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.27100	6.35900		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,461.00000	1,553,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		252.00000	223,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,516.00000	1,609,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		239.00000	212,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,407.00000	1,498,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		265.00000	235,000	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			7.86500	7.91900		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,776.00000	5,066,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		110.00000	87,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,029.00000	5,323,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		92.00000	72,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,524.00000	4,810,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		131.00000	103,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,303.00000	1,142,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,193.00000	1,345,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,032.00000	2,241,000	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		706.00000	601,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,859.00000	3,104,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		403.00000	334,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,840.00000	3,563,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		169.00000	205,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,794.00000	1,599,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		809.00000	927,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,162.00000	1,013,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,341.00000	1,506,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,083.00000	3,336,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		347.00000	286,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.93500	7.99200		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,889.00000	6,163,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		412.00000	364,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,115.00000	6,393,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		376.00000	332,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,665.00000	5,936,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		450.00000	399,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.01600	8.07500		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,823.00000	5,055,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,211.00000	1,119,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,015.00000	5,250,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,143.00000	1,054,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,635.00000	4,862,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,285.00000	1,188,000	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			8.10600	8.16800		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,536.00000	4,761,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,502.00000	1,397,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,720.00000	4,949,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,431.00000	1,330,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,356.00000	4,577,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,578.00000	1,468,000	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			7.89600	7.97100		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,823.00000	5,248,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		157.00000	116,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,088.00000	5,518,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		133.00000	97,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,560.00000	4,979,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		184.00000	137,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,429.00000	1,196,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,299.00000	1,532,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		787.00000	634,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,191.00000	2,504,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,065.00000	3,431,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		457.00000	357,000	8.19	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		5,624.00000	6,064,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		94.00000	68,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.96000	8.03800		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,086.00000	6,487,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		490.00000	418,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,325.00000	6,731,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		451.00000	383,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,850.00000	6,245,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		534.00000	456,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.03200	8.11200		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,062.00000	6,430,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		999.00000	892,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,279.00000	6,652,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		941.00000	840,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,848.00000	6,210,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,060.00000	948,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.11100	8.19500		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,795.00000	5,126,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,665.00000	1,510,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,994.00000	5,331,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,588.00000	1,439,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,602.00000	4,927,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,748.00000	1,587,000	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			8.46600	8.54000		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,893.00000	3,297,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,187.00000	975,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,154.00000	3,576,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,050.00000	856,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,643.00000	3,027,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,337.00000	1,105,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.51900	8.59400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,954.00000	5,373,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,744.00000	1,545,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,211.00000	5,642,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,620.00000	1,434,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,702.00000	5,111,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,875.00000	1,667,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.57500	8.65200		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,384.00000	5,783,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,650.00000	2,423,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,623.00000	6,031,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,510.00000	2,291,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,151.00000	5,540,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		2,800.00000	2,563,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.63400	8.71400		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,716.00000	7,150,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,619.00000	2,410,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,964.00000	7,405,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,503.00000	2,301,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,475.00000	6,901,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,745.00000	2,528,000	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			135.65725	135.99633			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,996.00000	4,657,000		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		4,946.00000	4,607,000		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		5,046.00000	4,707,000		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			112.03782	112.02182			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		110,772.00000	110,788,000		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		110,722.00000	110,738,000		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		110,822.00000	110,838,000		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			112.40569	112.38952			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,890.00000	1,906,000		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		1,840.00000	1,856,000		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		1,940.00000	1,956,000		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			110.41692	110.64442			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,144.00000	107,917,000		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		108,094.00000	107,867,000		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		108,194.00000	107,967,000		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			110.62960	110.86060			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,361.00000	2,130,000		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		2,311.00000	2,080,000		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		2,411.00000	2,180,000		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			8.45700	8.52600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,845.00000	2,426,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		2,249.00000	2,829,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		1,438.00000	2,019,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.51700	8.58800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,304.00000	3,894,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,692.00000	4,282,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,914.00000	3,503,000		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			8.57800	8.65100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,681.00000	5,280,000		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		5,054.00000	5,653,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		4,306.00000	4,904,000		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			8.64200	8.71700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,129.00000	4,736,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,501.00000	5,107,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,755.00000	4,361,000		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			14,661.63000	14,749.67000			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			1.11220	1.12240		17.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		376.00000	297,000	17.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		152.00000	175,000	17.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		164.00000	115,000	19.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		440.00000	493,000	19.31	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		750.00000	653,000	16.23	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		26.00000	31,000	16.23	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.12790	1.13860		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
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		671.00000	595,000	17.04		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		285.00000	316,000	17.04		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		440.00000	380,000	18.24		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		554.00000	601,000	18.24		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,005.00000	914,000	16.30		0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		119.00000	135,000	16.30		0.00	0	0.00
Total for Derivatives :								455,036,602.97	52,604	1,047,862.00

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			1,000,000,000.00		10,000,000	10,000,000.00
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			100,000,000,000.00	1,000,000	7,941,280.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			15,200,000,000.00	152,000	4,279,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			30,405,400,000,000.00	304,054,000	142,054,000.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,200,000,000,000.00	12,000,000	4,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			9,600,000,000,000.00	96,000,000	63,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	945,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	10,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	10,187,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,500,000,000.00	65,000	7,587,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	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
ACL043On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL079On	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
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	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
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			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		2,500,000,000.00		25,000	3,247,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		1,800,000,000.00		18,000	14,743,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	900,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	400,000.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000		36,000,000,000.00		360,000	180,000.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	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		9,800,000,000.00		98,000	4,094,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		4,200,000,000.00		42,000	4,714,000.00
CBL08	On	02/11/2016			100.00000	100.00000		3,400,000,000,000.00		34,000,000	50,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,400,000,000.00	64,000	8,746,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137	On 20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147On	19/04/2013	Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	20,000,000.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,600,000,000.00	76,000	2,964,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			21,200,000,000.00	212,000	76,130,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			4,547,540,000,000.00	45,475,400	182,950,700.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,128,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			17,300,000,000,000.00	173,000,000	173,000,000.00
EQ127	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	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	1,000,000.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	6,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			3,130,200,000.00	31,302,000	187,092,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			57,988,250,000.00	6,269,000	160,176,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			33,380,000,000.00	3,338,000	279,020,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			133,756,150,000.00	17,039,000	45,343,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			11,062,500,000.00	1,475,000	200,530,000.00
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	3,699,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			8,200,000,000.00	82,000	4,124,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	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			440,000,000,000.00	4,400,000	2,200,000.00
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	200,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	3,300,000.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	94,400,000.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	4,700,000.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	800,000.00
FRJ16	On	21/01/2016			100.00000	100.00000		20,000,000,000,000.00	20,000,000,000,000.00	200,000,000	200,000,000.00
FRJ18	On	21/02/2018			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
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			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	3,956,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			18,072,050,000,000.00	180,720,500	98,919,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000		22,440,000,000,000.00	224,400,000	224,400,000.00	
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		20,567,700,000,000.00		205,677,000	131,171,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,700,000,000.00		37,000	17,397,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	1,200,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
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	2,100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			25,800,000,000.00	258,000,000	241,000,000.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			313,250,000,000.00	179,000,000	179,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	3,461,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			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
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			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	442,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	49,907,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			130,000,000,000.00	1,300,000	650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	13,500,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
LUX45	On	23/09/2011	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
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		140,000,000,000.00		1,400,000	700,000.00
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
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			11,900,000,000.00	119,000	16,284,900.00
MTN02	On	13/07/2014			100.00000	100.00000			13,800,000,000.00	138,000	8,090,612.00
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			6,600,000,000.00	66,000	5,768,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	10/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	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
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,209,500,000,000.00		12,095,000	20,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		4,000,000,000.00		40,000	6,719,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		2,636,340,000,000.00		26,363,400	13,181,700.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		13,500,000,000.00		135,000	11,080,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 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
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,800,000,000.00	38,000	5,005,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 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
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		200,000,000,000.00		2,000,000	1,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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		7,600,000,000.00		76,000	10,076,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,800,000,000.00	208,000	54,735,545.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			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
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			4.84000	4.89000			92,928,000,000.00	19,200,000	22,242,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.79000	6.83500			180,965,414,209,300.00	26,651,754,670	17,217,419,618.00
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			8.10000	8.16500			70,862,006,239,200.00	8,748,395,832	9,742,525,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.60000	0.60000			614,100,000,000.00	1,023,500,000	2,531,500,000.00
R197	On	07/12/2023	Spot Bond			2.33000	2.33000			317,737,440,000.00	136,368,000	240,140,000.00
R201	On	21/12/2014	Spot Bond			6.48500	6.53500			5,292,693,840,000.00	816,144,000	3,474,938,000.00
R202	On	07/12/2033	Spot Bond			2.33000	2.33000			366,129,210,000.00	157,137,000	955,509,000.00
R203	On	15/09/2017	Spot Bond			7.43000	7.46500			45,858,894,084,740.00	6,172,125,718	7,350,871,282.00
R204	On	21/12/2018	Spot Bond			7.65500	7.71500			66,765,226,504,745.00	8,721,780,079	7,412,525,079.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.19000	6.24000			30,420,544,540,000.00	4,914,466,000	6,976,151,000.00
R207	On	15/01/2020	Spot Bond			7.80500	7.85500			26,246,911,565,000.00	3,362,833,000	9,316,795,000.00
R208	On	31/03/2021	Spot Bond			7.84000	7.91000			30,820,341,440,000.00	3,931,166,000	6,647,739,000.00
R209	On	31/03/2036	Spot Bond			8.42000	8.49000			42,973,019,280,000.00	5,103,684,000	7,993,417,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.36000			1,189,535,900,000.00	499,805,000	800,613,000.00
R211	On	31/01/2017	Spot Bond			1.57500	1.57500			67,725,000,000.00	43,000,000	1,166,057,000.00
R212	On	31/01/2022	Spot Bond			2.37000	2.34500			60,947,417,700.00	25,716,210	518,447,605.00
R213	On	28/02/2031	Spot Bond			8.40500	8.47000			12,870,215,085,000.00	1,531,257,000	1,415,116,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,351,813,000,000.00	2,977,202,000	3,557,760,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	18,061,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	3,455,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	4,334,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		300,000,000,000.00		3,000,000	1,500,000.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,200,000,000.00	22,000	22,000.00
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			3,204,300,000,000.00	32,043,000	17,831,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00
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			10,000,000,000,000.00	100,000,000	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	19/10/2011	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
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN855On 17/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN856On 18/11/2011 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
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		80,000,000,000.00		10,000,000	5,000,000.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,100,000,000.00	51,000	3,051,000.00
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			13,500,000,000.00	135,000	1,014,179,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			118,700,000,000.00	1,187,000	234,013,000.00
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			17,100,000,000.00	171,000	19,887,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			621,000,000.00	6,210,000	54,032,000.00
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
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							738,348,149,655,685.00	77,078,480,809	95,468,010,101.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							738,348,604,692,288.00	7,078,533,413	95,469,057,963.00
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