



Daily MTM Report

Daily summary for: 24/08/2011

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			7.25820	7.23480		17.28	116,958,634.80	16,114	230,607.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		15.00000	16,000	26.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		830.00000	808,000	26.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		14.00000	14,000	26.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		879.00000	856,000	26.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		17.00000	18,000	25.58	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		782.00000	760,000	25.58	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		593.00000	571,000	23.31	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		28.00000	29,000	23.31	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		83.00000	87,000	18.89	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		248.00000	229,000	18.89	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		446.00000	467,000	16.08	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		11.00000	9,000	16.08	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		356.00000	374,000	15.51	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		21.00000	16,000	15.51	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		287.00000	267,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		72.00000	75,000	19.43	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		411.00000	390,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		46.00000	48,000	21.04	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		540.00000	563,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	5,000	16.65	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	17.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		638.00000	660,000	17.23	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		74.00000	63,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		209.00000	221,000	16.52	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,565.00000	2,542,000	37.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		177.00000	160,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		112.00000	118,000	17.81	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		119.00000	104,000	17.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		154.00000	162,000	17.02	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	17.51	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		687.00000	710,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		493.00000	514,000	16.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	6,000	16.37	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		15.00000	12,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		400.00000	420,000	15.79	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		327.00000	307,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		62.00000	65,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		315.00000	332,000	15.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		30.00000	24,000	15.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		41.00000	42,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		456.00000	434,000	21.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		180.00000	190,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		95.00000	82,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		277.00000	292,000	16.01	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		42.00000	34,000	16.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		836.00000	859,000	18.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		31.00000	32,000	22.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		546.00000	524,000	22.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,485.00000	1,508,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		131.00000	138,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		146.00000	130,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		54.00000	56,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		369.00000	348,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,435.00000	1,458,000	24.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	12,000	26.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		927.00000	904,000	26.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,385.00000	1,408,000	23.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		35.00000	37,000	22.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		500.00000	479,000	22.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		935.00000	959,000	19.79	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	6.30	Put		0.00000	1,000	19.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,535.00000	1,558,000	24.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		241.00000	255,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		56.00000	47,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		589.00000	611,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	16.94	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		97.00000	101,000	18.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		212.00000	193,000	18.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		22.00000	23,000	24.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		687.00000	665,000	24.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.35050	7.32650		18.27	5,101,247.00	694	61,346.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		293.00000	303,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		317.00000	303,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		275.00000	284,000	18.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		349.00000	334,000	18.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		314.00000	324,000	18.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		288.00000	274,000	18.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		71.00000	66,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		647.00000	666,000	16.55	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		806.00000	787,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		132.00000	137,000	21.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		140.00000	131,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		466.00000	481,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		259.00000	247,000	17.82	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		335.00000	347,000	17.82	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,189.00000	1,212,000	18.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	12,000	18.07	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		416.00000	400,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		242.00000	250,000	19.06	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		906.00000	927,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		30.00000	27,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		952.00000	974,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		26.00000	24,000	17.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,093.00000	1,116,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		17.00000	16,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		125.00000	130,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		849.00000	830,000	21.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,383.00000	1,407,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	7,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		258.00000	267,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		382.00000	367,000	18.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		687.00000	706,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		61.00000	56,000	16.52	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		609.00000	626,000	16.58	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		83.00000	76,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		148.00000	154,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		722.00000	704,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		188.00000	195,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		562.00000	545,000	20.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		571.00000	588,000	16.61	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		95.00000	88,000	16.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,046.00000	1,068,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		20.00000	18,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		999.00000	1,021,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		23.00000	21,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,335.00000	1,358,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		9.00000	8,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		166.00000	173,000	20.64	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		640.00000	623,000	20.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		213.00000	220,000	19.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		487.00000	470,000	19.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		770.00000	790,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		44.00000	40,000	16.46	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,482.00000	1,505,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		6.00000	5,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		157.00000	163,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		681.00000	663,000	20.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		232.00000	221,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		358.00000	371,000	17.60	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		815.00000	835,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		39.00000	35,000	16.64	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.43710	7.41230		18.36	0.00	0	17,775.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		585.00000	602,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		209.00000	201,000	16.87	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		557.00000	572,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		231.00000	221,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		617.00000	634,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		191.00000	183,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		608.00000	625,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		196.00000	188,000	16.82	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		524.00000	537,000	17.15	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		262.00000	250,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		476.00000	489,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		314.00000	302,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		743.00000	760,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		131.00000	123,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		500.00000	512,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		288.00000	275,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		779.00000	797,000	16.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		117.00000	110,000	16.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		358.00000	369,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		496.00000	482,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		250.00000	258,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		788.00000	771,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		413.00000	424,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		401.00000	387,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		187.00000	194,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,075.00000	1,057,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		817.00000	835,000	16.42	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		105.00000	98,000	16.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		180.00000	186,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,118.00000	1,099,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		708.00000	725,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		146.00000	138,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		240.00000	247,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		828.00000	810,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		550.00000	563,000	16.95	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		238.00000	226,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		855.00000	876,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		93.00000	89,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		394.00000	405,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		432.00000	418,000	18.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		203.00000	210,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		991.00000	973,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		273.00000	281,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		711.00000	694,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		577.00000	593,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		215.00000	206,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		897.00000	918,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		85.00000	81,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		285.00000	294,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		673.00000	657,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		230.00000	237,000	20.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		868.00000	850,000	20.75	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		261.00000	269,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		749.00000	732,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		212.00000	219,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		950.00000	932,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		433.00000	445,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		371.00000	358,000	17.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		454.00000	466,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		342.00000	329,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		673.00000	690,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		161.00000	153,000	16.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52410	7.49870		18.15	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		596.00000	610,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		347.00000	336,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		573.00000	587,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		374.00000	363,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		620.00000	634,000	17.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		321.00000	310,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.61640	7.59010		18.49	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		743.00000	759,000	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		353.00000	343,000	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		719.00000	735,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		379.00000	369,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		770.00000	787,000	17.13	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		330.00000	321,000	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		406.00000	395,000	17.53	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	17/09/2012	Foreign Exchange Future	7.30	Call		696.00000	711,000	17.53	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.71580	7.68970		18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		653.00000	667,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		663.00000	651,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		635.00000	649,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		695.00000	683,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		671.00000	685,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		631.00000	619,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		864.00000	849,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		554.00000	565,000	19.51	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.69230	8.66780		20.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,330.00000	1,345,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,162.00000	1,153,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,312.00000	1,327,000	20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,194.00000	1,185,000	20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,349.00000	1,365,000	20.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,131.00000	1,123,000	20.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		857.00000	849,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,525.00000	1,541,000	19.30	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.55800	9.53350		21.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,791.00000	1,807,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,458.00000	1,449,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,772.00000	1,789,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,489.00000	1,481,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,810.00000	1,826,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,427.00000	1,418,000	21.00	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.25820	7.23480		17.28	0.00	0	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		20,902.00000	22,081,000	16.52	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		7,422.00000	6,261,000	16.52	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		17,981.00000	18,990,000	16.77	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		9,501.00000	8,170,000	16.77	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		24,131.00000	25,483,000	16.27	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		5,651.00000	4,663,000	16.27	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		11,888.00000	10,397,000	17.02	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		15,368.00000	16,217,000	17.02	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.35050	7.32650		18.27	0.00	0	102.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		46,623.00000	48,115,000	16.70	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		13,973.00000	13,065,000	16.70	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		43,691.00000	45,110,000	16.93	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		16,041.00000	15,060,000	16.93	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		49,979.00000	51,544,000	16.67	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		12,329.00000	11,494,000	16.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.89390	11.93560		14.94	713,634.00	60	29,932.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		475.00000	442,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		39.00000	48,000	14.46	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		435.00000	403,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		49.00000	59,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		517.00000	482,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		31.00000	38,000	14.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		360.00000	331,000	14.64	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		74.00000	87,000	14.64	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		128.00000	115,000	15.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		292.00000	321,000	15.77	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		7.00000	8,000	16.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		943.00000	902,000	16.67	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,437.00000	1,396,000	19.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		1.00000	2,000	19.84	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		992.00000	951,000	17.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		6.00000	7,000	17.07	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		12.00000	14,000	15.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		748.00000	708,000	15.04	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1,091.00000	1,050,000	17.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		5.00000	6,000	17.89	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		9.00000	10,000	15.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		845.00000	804,000	15.85	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		797.00000	756,000	15.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		11.00000	12,000	15.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		207.00000	186,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		171.00000	192,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		293.00000	267,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		107.00000	123,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		262.00000	238,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		126.00000	144,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		700.00000	660,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		14.00000	16,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,190.00000	1,148,000	18.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		4.00000	4,000	18.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		325.00000	298,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		89.00000	104,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		233.00000	211,000	14.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		147.00000	167,000	14.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,289.00000	1,247,000	19.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		3.00000	3,000	19.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.03260	12.07470		16.62	60,163.00	5	11,905.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		663.00000	651,000	16.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		238.00000	268,000	16.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		633.00000	622,000	16.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		258.00000	289,000	16.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		694.00000	681,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		219.00000	248,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		389.00000	388,000	17.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		514.00000	555,000	17.06	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		904.00000	882,000	15.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		129.00000	149,000	15.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		522.00000	515,000	16.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		347.00000	382,000	16.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		604.00000	594,000	16.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		279.00000	311,000	16.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,607.00000	1,570,000	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		32.00000	37,000	16.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,416.00000	1,382,000	16.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		41.00000	49,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.16210	12.20410		16.73	364,863.00	30	2,902.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,005.00000	989,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		251.00000	277,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		971.00000	956,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		267.00000	294,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,039.00000	1,023,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		235.00000	261,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		937.00000	924,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		283.00000	312,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		738.00000	733,000	16.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		434.00000	471,000	16.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,339.00000	1,316,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		135.00000	154,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		791.00000	784,000	16.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		387.00000	422,000	16.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		559.00000	559,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		655.00000	697,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,074.00000	1,057,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		220.00000	245,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,424.00000	1,397,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		120.00000	135,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		846.00000	838,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		342.00000	376,000	16.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,260.00000	1,239,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		156.00000	177,000	15.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.29030	12.33420		16.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		945.00000	944,000	16.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		461.00000	504,000	16.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		919.00000	919,000	16.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		485.00000	529,000	16.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		972.00000	970,000	16.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		438.00000	480,000	16.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09460		15.92	0.00	0	12,698.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,461.00000	1,460,000	22.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	22.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		485.00000	483,000	15.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		25.00000	23,000	15.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,460.00000	2,460,000	25.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	33.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,540.00000	1,140,540,000	33.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09590	0.09590		22.67	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,605.00000	1,604,000	18.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		15.00000	14,000	18.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		765.00000	763,000	19.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		175.00000	173,000	19.09	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		2,593.00000	2,593,000	23.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.45350	10.41200		14.66	10,453.50	1	64,019.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		766.00000	807,000	15.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		4.00000	4,000	15.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		717.00000	758,000	14.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		5.00000	5,000	14.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		816.00000	857,000	15.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	4,000	15.51	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		7.00000	6,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		619.00000	659,000	13.68	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		159.00000	135,000	14.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		171.00000	188,000	14.42	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,113.00000	1,154,000	17.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	17.49	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		250.00000	274,000	13.71	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		88.00000	71,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		433.00000	468,000	12.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		21.00000	15,000	12.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		89.00000	96,000	15.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		327.00000	293,000	15.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		1,014.00000	1,055,000	17.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	17.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		116.00000	126,000	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	19/09/2011	Foreign Exchange Future	10.55	Put		254.00000	223,000	15.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		101.00000	110,000	15.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		289.00000	257,000	15.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		132.00000	144,000	14.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		220.00000	191,000	14.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.57450	10.53390		15.69	0.00	0	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		816.00000	852,000	14.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		82.00000	78,000	14.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		777.00000	812,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		93.00000	88,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		856.00000	893,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		72.00000	69,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		666.00000	698,000	14.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		132.00000	124,000	14.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,025.00000	1,065,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		41.00000	41,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,259.00000	1,301,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		25.00000	27,000	15.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,164.00000	1,206,000	14.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		30.00000	32,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.68930	10.64850		15.90	320,679.00	30	8,333.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		787.00000	816,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		239.00000	227,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		757.00000	783,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		259.00000	244,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		820.00000	849,000	14.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		222.00000	210,000	14.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,642.00000	1,681,000	15.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		44.00000	42,000	15.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		701.00000	724,000	15.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		303.00000	285,000	15.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		995.00000	1,030,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		147.00000	141,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,688.00000	1,728,000	15.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		40.00000	39,000	15.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		923.00000	956,000	14.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		175.00000	167,000	14.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		532.00000	549,000	15.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		484.00000	460,000	15.70	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			411.90900	412.10900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			418.17900	418.38200			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			376.62300	376.80600			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			382.35600	382.54200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.29520	7.27170		17.77	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		597.00000	616,000	16.03	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		25.00000	21,000	16.03	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		553.00000	572,000	16.02	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		31.00000	27,000	16.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		641.00000	661,000	16.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		19.00000	16,000	16.03	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		89.00000	77,000	16.25	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		361.00000	372,000	16.25	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		296.00000	278,000	18.48	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		168.00000	173,000	18.48	0.00	0	6,757.00
ANY DAOn	26/08/2011	Can-Do Future			7.23370	7.20920		19.69	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Call		123.00000	141,000	21.81	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Put		14.00000	7,000	21.81	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Call		84.00000	99,000	21.10	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Put		25.00000	15,000	21.10	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Call		167.00000	187,000	22.51	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Put		8.00000	3,000	22.51	0.00	0	25,000.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.59470	7.56920		14.07	113,920.50	15	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		920.00000	946,000	20.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		871.00000	896,000	19.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	19.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		970.00000	995,000	20.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	20.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		158.00000	169,000	14.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		89.00000	74,000	14.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		190.00000	202,000	14.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		71.00000	57,000	14.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		576.00000	599,000	17.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		7.00000	4,000	17.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		388.00000	408,000	15.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		19.00000	13,000	15.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		130.00000	138,000	14.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		111.00000	93,000	14.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		433.00000	455,000	15.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		14.00000	10,000	15.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		21.00000	21,000	15.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		402.00000	376,000	15.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		821.00000	846,000	19.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		2.00000	1,000	19.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		17.00000	16,000	15.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		448.00000	421,000	15.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		772.00000	796,000	18.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		3.00000	1,000	18.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		480.00000	503,000	16.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		11.00000	8,000	16.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	8,000	16.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		589.00000	563,000	16.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		225.00000	239,000	14.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		56.00000	44,000	14.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		13.00000	13,000	15.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		494.00000	468,000	15.82	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.60670	7.58090		14.15	0.00	0	780.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		953.00000	976,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	19,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		907.00000	925,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		26.00000	18,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,004.00000	1,023,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		23.00000	16,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		299.00000	296,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		218.00000	189,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		418.00000	420,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		137.00000	113,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.63000	7.60450		14.17	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		523.00000	535,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		169.00000	155,000	13.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		492.00000	503,000	13.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		188.00000	173,000	13.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		555.00000	570,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		151.00000	140,000	13.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		433.00000	443,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		229.00000	213,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		743.00000	761,000	14.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		89.00000	81,000	14.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		273.00000	277,000	14.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		419.00000	397,000	14.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		406.00000	415,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		252.00000	235,000	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		704.00000	721,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		100.00000	91,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,421.00000	1,445,000	16.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	15,000	16.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.62320	8.59700		13.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,654.00000	1,677,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		357.00000	354,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,617.00000	1,640,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		370.00000	367,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,691.00000	1,714,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		344.00000	341,000	13.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.34210	7.30070		10.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		116.00000	139,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		65.00000	47,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		89.00000	108,000	10.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		88.00000	66,000	10.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		148.00000	174,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		47.00000	32,000	10.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	8,000	14.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		505.00000	466,000	14.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		8.00000	11,000	14.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		457.00000	419,000	14.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	6,000	15.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		553.00000	514,000	15.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		25.00000	30,000	12.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		274.00000	238,000	12.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		701.00000	743,000	15.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	15.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		405.00000	444,000	12.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		4.00000	2,000	12.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	3,000	15.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		651.00000	611,000	15.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.42020	7.37900		12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		279.00000	303,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		150.00000	133,000	12.49	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		251.00000	274,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		172.00000	154,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		308.00000	334,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		129.00000	114,000	12.43	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		124.00000	136,000	13.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		395.00000	366,000	13.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		613.00000	649,000	12.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		34.00000	29,000	12.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		136.00000	149,000	13.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		357.00000	329,000	13.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		570.00000	605,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		41.00000	35,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		202.00000	223,000	12.69	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		223.00000	203,000	12.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		528.00000	562,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		49.00000	42,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		183.00000	200,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		254.00000	230,000	12.75	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00290	0.00410			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.30880	0.29180			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.15120	9.17680		21.34	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,528.00000	1,502,000	25.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	25.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,478.00000	1,452,000	25.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	1,000	25.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,578.00000	1,552,000	26.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	26.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		789.00000	763,000	20.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		12.00000	12,000	20.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		276.00000	257,000	20.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		149.00000	156,000	20.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		304.00000	284,000	20.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		127.00000	133,000	20.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,378.00000	1,353,000	24.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	2,000	24.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		334.00000	314,000	20.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		107.00000	113,000	20.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		437.00000	414,000	19.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		60.00000	63,000	19.78	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		401.00000	379,000	20.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		74.00000	78,000	20.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		249.00000	232,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		172.00000	181,000	21.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		184.00000	170,000	22.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		257.00000	269,000	22.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,329.00000	1,303,000	24.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	2,000	24.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.31210	9.34060		21.03	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,106.00000	1,079,000	18.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		65.00000	67,000	18.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,062.00000	1,036,000	18.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		71.00000	74,000	18.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,150.00000	1,123,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		59.00000	61,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		940.00000	917,000	18.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		99.00000	105,000	18.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,239.00000	1,212,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		48.00000	50,000	19.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,470.00000	1,442,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		29.00000	30,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		902.00000	879,000	19.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		111.00000	117,000	19.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		663.00000	642,000	19.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		222.00000	230,000	19.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		425.00000	409,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		484.00000	497,000	21.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		532.00000	513,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		341.00000	351,000	20.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		979.00000	955,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		88.00000	93,000	18.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,376.00000	1,349,000	19.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		35.00000	37,000	19.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,612.00000	1,584,000	20.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	22,000	20.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		726.00000	704,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		185.00000	192,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,707.00000	1,680,000	20.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		16.00000	18,000	20.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		794.00000	771,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		153.00000	159,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		635.00000	614,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		244.00000	252,000	19.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		865.00000	842,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		124.00000	130,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		407.00000	392,000	21.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		516.00000	530,000	21.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		509.00000	490,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		368.00000	378,000	20.68	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			377.21300	377.39600			3,772,130.00	1	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		203,960.00000	202,130,000		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		203,860.00000	202,030,000		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		204,060.00000	202,230,000		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			382.95500	383.14100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		141,410.00000	139,550,000		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		141,310.00000	139,450,000		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		141,510.00000	139,650,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			162.79600	162.87500			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.27400	165.35400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			447.46400	454.36800			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.51000	5.49000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.48000	5.44000			0.00	0	2,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.41000	5.36000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.33000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.37000	5.32000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.37000	5.33000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.39000	5.35000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.44000	5.39000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.61000	5.48000			0.00	0	45,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.76000	5.63000			0.00	500	990.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.98000	5.85000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.21000	6.08000			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
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			373.02300	373.20400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			378.70100	378.88500			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			6.72000	6.53000		3.25	84,890,599.80	681	15,490.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,381.00000	5,655,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,560.00000	5,834,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		6,201.00000	5,476,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		639.00000	1,044,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		716.00000	395,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		135.00000	279,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,921.00000	1,339,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,251.00000	1,630,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		89.00000	194,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,846.00000	3,138,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		10.00000	29,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.77100	6.56400		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,716.00000	5,992,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		18.00000	34,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,881.00000	6,155,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		17.00000	30,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,552.00000	5,830,000	3.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		21.00000	39,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.83100	6.60600		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,447.00000	4,761,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		116.00000	178,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,596.00000	4,905,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		108.00000	165,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,300.00000	4,618,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		127.00000	193,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.90800	6.66100		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,431.00000	3,814,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		386.00000	529,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,558.00000	3,934,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		366.00000	501,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,306.00000	3,695,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		409.00000	558,000	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			8.16400	7.99100		10.25	9,926,047.20	80	25,010.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,644.00000	8,027,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		111.00000	209,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,070.00000	8,438,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		93.00000	177,000	10.64	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	8.95	Call		9,220.00000	7,619,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		133.00000	248,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		265.00000	467,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,540.00000	6,026,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,721.00000	2,521,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,806.00000	1,890,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		900.00000	1,416,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,422.00000	3,222,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		5,921.00000	4,540,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		501.00000	835,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,495.00000	8,852,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		77.00000	149,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.22500	8.04700		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,708.00000	8,278,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		819.00000	1,125,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,080.00000	8,629,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		752.00000	1,036,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,339.00000	7,931,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		893.00000	1,221,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.29100	8.10700		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		9,887.00000	8,556,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,669.00000	2,100,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,225.00000	8,874,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,571.00000	1,983,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,551.00000	8,241,000	11.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		1,771.00000	2,224,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.36200	8.17200		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,243.00000	7,065,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,923.00000	3,532,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,552.00000	7,353,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,788.00000	3,376,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,941.00000	6,787,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,068.00000	3,701,000	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			213.97267	213.96071			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,961.00000	1,973,000		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		1,911.00000	1,923,000		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		2,011.00000	2,023,000		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			245.89658	245.15582			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		6,656.00000	7,397,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		6,606.00000	7,347,000		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		6,706.00000	7,447,000		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			6.37100	6.17900		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		5,160.00000	4,601,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,297.00000	4,738,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		5,022.00000	4,464,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	1,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.39100	6.18000		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,417.00000	4,853,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		5.00000	9,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,542.00000	4,979,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		3.00000	8,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,291.00000	4,728,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		5.00000	10,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.42200	6.18900		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,862.00000	3,336,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		82.00000	131,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,974.00000	3,444,000	2.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Put		76.00000	121,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,751.00000	3,229,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		89.00000	143,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.47100	6.21000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,082.00000	2,599,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		228.00000	330,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,179.00000	2,691,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		216.00000	314,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,986.00000	2,509,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		240.00000	349,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.88818	184.95637			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		184,456.00000	185,388,000		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		184,406.00000	185,338,000		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		184,506.00000	185,438,000		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			186.05315	185.10684			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,107.00000	9,053,000		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		8,057.00000	9,003,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Call		8,157.00000	9,103,000		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			7.44100	7.24000		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,894.00000	4,940,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		8.00000	22,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,117.00000	5,161,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		6.00000	18,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,670.00000	4,720,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		10.00000	27,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.51400	7.30200		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,583.00000	5,672,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		108.00000	177,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,788.00000	5,872,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		98.00000	163,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,380.00000	5,475,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		120.00000	195,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.59600	7.37100		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,243.00000	5,379,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		308.00000	442,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,428.00000	5,557,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		286.00000	413,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,058.00000	5,203,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		331.00000	474,000	5.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			7.68900	7.45000		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,985.00000	4,198,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		618.00000	846,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,156.00000	4,358,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		587.00000	803,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,817.00000	4,041,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		653.00000	891,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.64500	7.43500		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		7,003.00000	5,860,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		9.00000	25,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,255.00000	6,109,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		7.00000	20,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,750.00000	5,611,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		11.00000	31,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.71500	7.49400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,829.00000	6,721,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		106.00000	179,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,062.00000	6,948,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		95.00000	162,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,596.00000	6,496,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		117.00000	199,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.79400	7.56200		7.00	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	03/05/2012	Bond Future	8.75	Call		6,487.00000	5,502,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		527.00000	741,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,694.00000	5,697,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		493.00000	695,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,282.00000	5,309,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		564.00000	790,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.88400	7.64100		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,177.00000	4,295,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		969.00000	1,300,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,366.00000	4,470,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		920.00000	1,237,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,992.00000	4,124,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,023.00000	1,368,000	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			6.02400	5.83200		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,873.00000	3,477,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,972.00000	3,576,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,775.00000	3,379,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future			6.00200	5.78300		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,989.00000	3,588,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	4,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		4,076.00000	3,675,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1.00000	3,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,902.00000	3,501,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	5,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.99200	5.73900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,844.00000	2,465,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		47.00000	76,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,918.00000	2,538,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		43.00000	71,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,770.00000	2,393,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		51.00000	82,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.99300	5.69300		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,219.00000	1,858,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		92.00000	146,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,281.00000	1,918,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		87.00000	139,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,157.00000	1,800,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		98.00000	155,000	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			7.86400	7.62900		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,388.00000	5,054,000	7.28	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	8.75	Put		24.00000	69,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,655.00000	5,313,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		19.00000	57,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		6,122.00000	4,796,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		30.00000	84,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		570.00000	1,083,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,158.00000	1,292,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,281.00000	2,195,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		256.00000	549,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,279.00000	3,070,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		124.00000	294,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,412.00000	3,529,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		439.00000	177,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		871.00000	1,540,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,584.00000	874,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		490.00000	953,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,368.00000	1,452,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,537.00000	3,305,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		102.00000	250,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.93500	7.68900		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,406.00000	6,140,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		201.00000	341,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,648.00000	6,371,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		182.00000	310,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,165.00000	5,911,000	8.27	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	02/02/2012	Bond Future	8.95	Put		222.00000	374,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.01500	7.75900		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,131.00000	5,029,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		767.00000	1,088,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,343.00000	5,225,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		719.00000	1,023,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,920.00000	4,836,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		818.00000	1,156,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.10500	7.83700		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,807.00000	4,740,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		992.00000	1,370,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,011.00000	4,929,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		941.00000	1,304,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,606.00000	4,556,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,047.00000	1,442,000	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			7.89100	7.66600		8.25	4,288,949.38	46	7,314.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,615.00000	5,255,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		36.00000	92,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,898.00000	5,529,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		30.00000	77,000	8.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		6,333.00000	4,984,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		44.00000	111,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		611.00000	1,120,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,394.00000	1,487,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		279.00000	572,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,596.00000	2,473,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,659.00000	3,415,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		138.00000	310,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,462.00000	6,079,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		19.00000	52,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.95500	7.72200		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,771.00000	6,487,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		237.00000	387,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,028.00000	6,732,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		216.00000	354,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,515.00000	6,243,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		261.00000	423,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.02600	7.78400		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,631.00000	6,430,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		603.00000	857,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,868.00000	6,653,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		565.00000	805,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,397.00000	6,209,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		644.00000	911,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.10500	7.85300		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Call		6,216.00000	5,124,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,087.00000	1,473,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,437.00000	5,330,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,032.00000	1,404,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,998.00000	4,924,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,145.00000	1,549,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.48200	8.31600		13.75	77,809.17	1	1,352.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,182.00000	3,126,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		587.00000	937,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,498.00000	3,404,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		505.00000	818,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,874.00000	2,857,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		679.00000	1,069,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.53500	8.36400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,284.00000	5,223,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,154.00000	1,528,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,574.00000	5,490,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,064.00000	1,414,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,999.00000	4,961,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		1,253.00000	1,649,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.59200	8.41600		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,644.00000	5,642,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,963.00000	2,421,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,911.00000	5,889,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,850.00000	2,288,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,382.00000	5,401,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,084.00000	2,563,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.65200	8.47100		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,072.00000	7,009,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,993.00000	2,414,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,341.00000	7,263,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,898.00000	2,304,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,807.00000	6,761,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,095.00000	2,533,000	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			137.19888	136.80030			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		5,800.00000	6,199,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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		5,750.00000	6,149,000		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		5,850.00000	6,249,000		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			112.50111	112.48592			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,236.00000	111,251,000		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		111,186.00000	111,201,000		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		111,286.00000	111,301,000		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			112.87567	112.86027			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,360.00000	2,376,000		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		2,310.00000	2,326,000		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		2,410.00000	2,426,000		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			111.37193	111.14853			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,649.00000	108,872,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Call		108,599.00000	108,822,000		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		108,699.00000	108,922,000		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			111.59874	111.37192			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,872.00000	3,099,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,822.00000	3,049,000		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		2,922.00000	3,149,000		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			8.46800	8.29100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		3,847.00000	2,333,000		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		4,250.00000	2,736,000		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		3,440.00000	1,926,000		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			8.52900	8.34700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,331.00000	3,794,000		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		5,718.00000	4,182,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		4,940.00000	3,403,000		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			8.58900	8.40200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,748.00000	5,189,000		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		7,121.00000	5,562,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,372.00000	4,813,000		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			8.65400	8.46100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,226.00000	4,638,000		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		6,598.00000	5,010,000		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		5,852.00000	4,264,000		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			14,939.55000	14,895.90000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
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			1.13620	1.13090		16.52	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	19/09/2011	Foreign Exchange Future	1.10	Call		394.00000	428,000	16.52	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		85.00000	66,000	16.52	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		147.00000	161,000	18.34	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		338.00000	299,000	18.34	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		819.00000	870,000	16.87	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		10.00000	8,000	16.87	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.15310	1.14630		18.05	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		704.00000	748,000	16.97	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		241.00000	217,000	16.97	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		452.00000	485,000	18.05	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		489.00000	454,000	18.05	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		1,063.00000	1,117,000	16.59	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		100.00000	86,000	16.59	0.00	0	0.00

Total for Derivatives :

226,599,130.35

18,258

1,104,822.00

i-Bonds

1BG4A ¹ On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ² On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	6,229,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	1,079,000.00
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	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	11,057,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			400,300,000,000.00	4,003,000	10,351,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			586,000,000,000.00	5,860,000	2,930,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		1,820,500,000,000.00		18,205,000	22,057,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			100,000,000.00	1,000	15,083,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
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	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	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	10,000,000.00
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
BG22B1	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,904,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	5,207,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	9,065,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			295,600,000,000.00	2,956,000	2,956,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	8,487,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			401,000,000,000.00	4,010,000	82,883,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,400,000,000.00	1,004,000	126,454,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	13,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	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
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	187,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			314,555,500,000.00	34,006,000	189,343,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,500,000,000,000.00	150,000,000	159,180,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			128,928,400,000.00	16,424,000	52,372,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,290,150,000,000.00	172,020,000	265,866,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	5,346,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	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
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	9,000,000.00
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	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	4,233,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,394,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			1,300,000.00	13	223.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			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
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	9,760,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	75,130,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,765,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On 24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
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	4,500,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
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			0.00	0	3,545,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011	Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	450,000,000.00	
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	631,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	51,048,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	445,615.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000		5,700,000,000,000.00	57,000,000	19,000,000.00	
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	35,838,750.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,200,000,000,000.00	32,000,000	4,000,000.00	
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	64,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			900,000,000.00	9,000	5,816,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			300,000,000.00	3,000	6,287,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			34,500,000,000,000.00	345,000,000	345,000,000.00
N4A202	On	14/08/2020			100.00000	100.00000			68,500,000,000,000.00	685,000,000	345,000,000.00
N4A205	On	14/08/2020			100.00000	100.00000			33,000,000,000,000.00	330,000,000	330,000,000.00
N4A208	On	14/08/2020			100.00000	100.00000			35,000,000,000,000.00	350,000,000	320,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			31,400,000,000,000.00	314,000,000	314,000,000.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			36,500,000,000,000.00	365,000,000	320,000,000.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			29,500,000,000,000.00	295,000,000	295,000,000.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	140,000,000.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			13,000,000,000,000.00	130,000,000	130,000,000.00
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			10,000,000,000,000.00	100,000,000	100,000,000.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			17,500,000,000,000.00	175,000,000	85,000,000.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			18,000,000,000,000.00	180,000,000	180,000,000.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			36,100,000,000,000.00	361,000,000	286,000,000.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			18,000,000,000,000.00	180,000,000	140,000,000.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			28,100,000,000,000.00	281,000,000	281,000,000.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			12,400,000,000,000.00	124,000,000	124,000,000.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000		0.00		0	0.00
NBK1B On	09/09/2012	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
NBK2A	On	15/09/2015			100.00000	100.00000			1,920,800,000,000.00	19,208,000	18,061,187.00
NBK2B	On	15/09/2015			100.00000	100.00000			50,800,000,000.00	508,000	254,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			300,000,000.00	3,000	7,212,000.00
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			0.00	0	0.00
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			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			900,000,000.00	9,000	12,771,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			600,000,000.00	6,000	5,951,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	57,083,400.00
NET40	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			100,300,000,000.00	1,003,000	61,552,000.00
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			200,000,000,000.00	2,000,000	107,400,000.00
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
NTC12	On	25/08/2016			100.00000	100.00000			25,600,000,000,000.00	256,000,000	1,000,000,000.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			900,000,000.00	9,000	55,301,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	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
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		35,700,000,000.00		357,000	119,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			4.73000	4.89000		109,892,203,520.00		23,233,024	32,036,536.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.68000	6.50000		252,061,998,641,760.00		37,733,832,132	19,521,936,200.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.11500	7.94500		88,869,081,517,260.00		10,951,211,524	9,943,172,000.00
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			0.50000	0.50000		331,000,000,000.00		662,000,000	2,307,644,000.00
R197	On	07/12/2023	Spot Bond			2.27000	2.30000		266,856,660,000.00		117,558,000	204,558,000.00
R201	On	21/12/2014	Spot Bond			6.35000	6.17000		10,400,188,750,000.00		1,637,825,000	3,604,337,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.31000		1,118,102,592,720.00		490,395,874	791,107,874.00
R203	On	15/09/2017	Spot Bond			7.38500	7.19000		72,968,452,550,000.00		9,880,630,000	7,008,911,000.00
R204	On	21/12/2018	Spot Bond			7.59000	7.38500		57,036,937,320,000.00		7,514,748,000	5,730,336,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.03000	5.85500		48,496,709,160,000.00		8,042,572,000	4,670,714,000.00
R207	On	15/01/2020	Spot Bond			7.81000	7.58000		53,522,054,960,000.00		6,853,016,000	7,897,811,000.00
R208	On	31/03/2021	Spot Bond			7.84000	7.62000		44,921,553,600,000.00		5,729,790,000	7,470,051,000.00
R209	On	31/03/2036	Spot Bond			8.44000	8.27500		36,825,939,720,000.00		4,363,263,000	10,251,123,000.00
R210	On	31/03/2028	Spot Bond			2.30000	2.32000		908,500,000,000.00		395,000,000	627,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			7,350,000,000.00	4,900,000	764,900,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.30000			747,384,000,000.00	327,800,000	289,417,000.00
R213	On	28/02/2031	Spot Bond			8.42000	8.24500			12,449,433,100,000.00	1,478,555,000	1,565,555,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,367,006,500,000.00	2,518,001,000	2,589,278,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		315,700,000,000.00		3,157,000	1,519,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	18,623,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		500,000,000.00		5,000	4,305,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		274,200,000,000.00		2,742,000	7,444,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	2,161,093.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	6,483,279.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	695,000.00
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			600,300,000,000.00	6,003,000	14,458,683.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			2,240,000,000,000.00	22,400,000	11,200,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN84	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN84	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	18/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN86	On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	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
THE6A3	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
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,237,000.00
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			4,141,000,000,000.00	41,410,000	1,012,359,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000	234,359,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	88,750,000.00
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			801,200,000,000.00	8,012,000	26,879,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			8,500,000,000,000.00	85,000,000	85,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15,000,000.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
TSP125	On	23/08/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
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
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000		104,000,000,000,000.00	1,040,000,000	750,000,000.00	
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		300,000,000.00	3,000	52,675,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							1,396,637,976,475,260.00	106,056,739,567	99,140,110,520.00
Grand Total:							1,396,638,203,074,390.00	16,056,757,825	99,141,215,342.00