



Daily MTM Report

Daily summary for: 04/07/2011

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			6.79130	6.82760		14.20	44,360,771.60	6,532	337,588.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		18.00000	13,000	21.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,240.00000	1,272,000	21.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		17.00000	12,000	21.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,289.00000	1,321,000	21.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		19.00000	14,000	21.20	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,191.00000	1,223,000	21.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		999.00000	1,028,000	20.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		27.00000	19,000	20.03	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		55.00000	43,000	17.70	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		627.00000	652,000	17.70	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		198.00000	172,000	14.20	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		170.00000	181,000	14.20	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		159.00000	136,000	14.79	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		231.00000	245,000	14.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		672.00000	698,000	17.99	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		50.00000	39,000	17.99	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		810.00000	837,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		38.00000	28,000	18.87	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		255.00000	226,000	14.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		127.00000	135,000	14.26	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		92.00000	97,000	14.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		320.00000	288,000	14.32	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		375.00000	394,000	15.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		103.00000	85,000	15.95	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,974.00000	3,009,000	26.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		2.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		539.00000	563,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		67.00000	54,000	17.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		455.00000	476,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		83.00000	67,000	16.53	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		78.00000	81,000	14.35	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		356.00000	322,000	14.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		225.00000	198,000	14.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		147.00000	157,000	14.23	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		199.00000	212,000	14.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		177.00000	153,000	14.49	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		717.00000	744,000	18.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		45.00000	35,000	18.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		142.00000	121,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		264.00000	280,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		34.00000	26,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		856.00000	885,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		92.00000	76,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		414.00000	435,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		128.00000	107,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		300.00000	316,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		473.00000	436,000	14.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		45.00000	45,000	14.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		29.00000	21,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		951.00000	980,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,080.00000	1,042,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		2.00000	1,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		75.00000	60,000	16.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		497.00000	519,000	16.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		41.00000	31,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		763.00000	790,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,030.00000	993,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		2.00000	2,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		16.00000	11,000	22.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,338.00000	1,370,000	22.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		0.00000	943,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	2,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		0.00000	23,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	932,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.88400	6.92060		14.96	2,891,280.00	420	44,523.00

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	7.35	Call		161.00000	144,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		590.00000	610,000	16.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		151.00000	135,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		630.00000	651,000	17.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		171.00000	154,000	16.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		550.00000	570,000	16.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		204.00000	213,000	14.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		375.00000	347,000	14.91	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,153.00000	1,182,000	19.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		74.00000	66,000	19.77	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		336.00000	351,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		257.00000	235,000	15.39	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		512.00000	531,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		183.00000	165,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		814.00000	776,000	14.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		43.00000	42,000	14.74	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		712.00000	735,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	119,000	17.58	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		573.00000	539,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		102.00000	105,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		610.00000	575,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		89.00000	91,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		729.00000	693,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		58.00000	59,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		71.00000	62,000	19.99	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	8.05	Put		1,200.00000	1,228,000	19.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		992.00000	954,000	14.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		21.00000	20,000	14.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		141.00000	126,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		670.00000	692,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		405.00000	376,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		184.00000	192,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		347.00000	320,000	14.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		226.00000	236,000	14.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		83.00000	73,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,062.00000	1,089,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		104.00000	92,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		883.00000	908,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		320.00000	295,000	14.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		249.00000	261,000	14.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		688.00000	652,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		67.00000	68,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		649.00000	613,000	14.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		78.00000	79,000	14.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		0.00000	909,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		0.00000	25,000	14.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.98010	7.01480		15.19	858,552.30	123	13,408.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		353.00000	333,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		374.00000	389,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		334.00000	316,000	15.50	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	Put		405.00000	422,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		373.00000	353,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		344.00000	359,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		367.00000	347,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		352.00000	367,000	15.19	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		312.00000	294,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		447.00000	464,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		281.00000	264,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		516.00000	534,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		470.00000	446,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		255.00000	266,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		296.00000	279,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		481.00000	499,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		499.00000	474,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		234.00000	244,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		207.00000	194,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		742.00000	764,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		142.00000	133,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,077.00000	1,103,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		240.00000	226,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		625.00000	646,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		106.00000	99,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,391.00000	1,419,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		529.00000	503,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		214.00000	223,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		102.00000	95,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,437.00000	1,465,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		443.00000	420,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		278.00000	290,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		136.00000	127,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,121.00000	1,147,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		329.00000	311,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		414.00000	431,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		560.00000	533,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		195.00000	203,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		228.00000	215,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		663.00000	685,000	16.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.08420	7.12160		15.48	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		386.00000	368,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		514.00000	534,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		369.00000	352,000	16.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		547.00000	568,000	16.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		403.00000	385,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		481.00000	501,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.19390	7.23190		15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		514.00000	494,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		482.00000	500,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		495.00000	475,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		513.00000	531,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		537.00000	515,000	15.70	0.00	0	13,000.00

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	7.15	Put		455.00000	471,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		545.00000	564,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		477.00000	458,000	16.04	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.30070	7.33860		15.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		447.00000	430,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		808.00000	829,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		433.00000	416,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		844.00000	865,000	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		461.00000	444,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		772.00000	793,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,033.00000	1,056,000	17.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		372.00000	357,000	17.66	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.28690	8.32230		17.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,023.00000	1,004,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,201.00000	1,217,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,007.00000	989,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,235.00000	1,252,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,039.00000	1,020,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,167.00000	1,183,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		880.00000	893,000	17.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,202.00000	1,180,000	17.16	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.04320	9.07860		18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,378.00000	1,361,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,499.00000	1,518,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,362.00000	1,346,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,533.00000	1,553,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,394.00000	1,377,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,465.00000	1,484,000	18.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.79130	6.82760		14.20	0.00	0	321.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			10,262.00000	8,484,000	15.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			37,502.00000	39,354,000	15.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			9,219.00000	7,552,000	16.24	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			41,459.00000	43,422,000	16.24	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			11,435.00000	9,540,000	15.66	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			33,675.00000	35,410,000	15.66	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.88400	6.92060		14.96	0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			25,698.00000	23,479,000	15.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			33,638.00000	35,079,000	15.39	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			23,992.00000	21,867,000	15.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			36,932.00000	38,467,000	15.61	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			27,533.00000	25,218,000	15.17	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			30,473.00000	31,818,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.89610	10.94290		12.33	78,375,647.30	7,193	47,586.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		96.00000	81,000	13.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		653.00000	685,000	13.99	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		88.00000	73,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		695.00000	727,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		105.00000	89,000	13.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		612.00000	643,000	13.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		73.00000	61,000	14.41	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		780.00000	815,000	14.41	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		33.00000	27,000	15.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,190.00000	1,231,000	15.65	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		290.00000	308,000	12.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		233.00000	204,000	12.61	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		538.00000	497,000	12.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		95.00000	101,000	12.78	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		254.00000	224,000	12.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		261.00000	278,000	12.47	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		421.00000	446,000	13.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		164.00000	142,000	13.16	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		307.00000	270,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		214.00000	224,000	12.39	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		353.00000	374,000	12.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		196.00000	170,000	12.88	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		179.00000	155,000	13.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		386.00000	409,000	13.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		47.00000	38,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		1,004.00000	1,042,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		61.00000	50,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		868.00000	904,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		56.00000	46,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		913.00000	950,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		150.00000	129,000	13.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		457.00000	483,000	13.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		366.00000	328,000	12.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		173.00000	182,000	12.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		67.00000	55,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		824.00000	859,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		51.00000	42,000	14.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		958.00000	996,000	14.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		431.00000	391,000	12.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		138.00000	145,000	12.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.03270	11.07980		13.81	242,719.40	22	9,977.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		248.00000	217,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		818.00000	834,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		235.00000	206,000	15.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		855.00000	873,000	15.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		261.00000	228,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		781.00000	795,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		136.00000	124,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,256.00000	1,291,000	16.17	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		358.00000	312,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		578.00000	579,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		189.00000	168,000	15.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,009.00000	1,035,000	15.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		223.00000	196,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		893.00000	913,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		766.00000	718,000	13.59	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		186.00000	185,000	13.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		641.00000	590,000	13.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		261.00000	257,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.17390	11.21810			55,869.50	5	2,764.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		457.00000	436,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		689.00000	712,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		440.00000	420,000	14.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		722.00000	746,000	14.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		474.00000	453,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		656.00000	679,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		423.00000	404,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		755.00000	780,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		325.00000	310,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		1,007.00000	1,036,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		651.00000	622,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		433.00000	448,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		351.00000	334,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		933.00000	960,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		242.00000	230,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,324.00000	1,356,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		493.00000	471,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		625.00000	647,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		705.00000	675,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		387.00000	401,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		378.00000	361,000	15.27	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		860.00000	887,000	15.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		600.00000	573,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		482.00000	499,000	14.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.32510	11.37290		14.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		479.00000	460,000	15.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		956.00000	985,000	15.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		464.00000	446,000	15.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		991.00000	1,021,000	15.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		494.00000	475,000	15.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		921.00000	950,000	15.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08410	0.08440		20.10	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		523.00000	497,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		83.00000	87,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		118.00000	108,000	20.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		678.00000	698,000	20.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,442.00000	1,411,000	16.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	1,000	16.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,560.00000	1,141,590,000	25.56	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08530	0.08560		19.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		718.00000	695,000	16.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		158.00000	165,000	16.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		285.00000	273,000	19.89	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		725.00000	743,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,569.00000	1,539,000	15.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		9.00000	9,000	15.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.83450	9.86800		11.64	0.00	0	58,892.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		343.00000	316,000	11.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		125.00000	132,000	11.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		310.00000	285,000	11.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		142.00000	151,000	11.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		377.00000	349,000	11.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		109.00000	115,000	11.86	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		183.00000	194,000	11.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		251.00000	228,000	11.68	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		599.00000	624,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		67.00000	58,000	13.12	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		611.00000	579,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		43.00000	45,000	12.12	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		95.00000	83,000	12.72	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		477.00000	499,000	12.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		164.00000	146,000	12.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		296.00000	312,000	12.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		38.00000	32,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		820.00000	848,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		528.00000	496,000	12.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		60.00000	62,000	12.03	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		48.00000	41,000	13.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		730.00000	757,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		43.00000	36,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		775.00000	802,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.94010	9.97420		12.84	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		438.00000	417,000	12.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		264.00000	277,000	12.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		411.00000	390,000	12.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		287.00000	300,000	12.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		467.00000	444,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		243.00000	254,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		339.00000	321,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		365.00000	381,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		592.00000	566,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		168.00000	176,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		774.00000	744,000	12.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		100.00000	104,000	12.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		698.00000	670,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		124.00000	130,000	12.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.04710	10.07890		13.05	30,141.30	3	5,003.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		439.00000	419,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		460.00000	472,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		420.00000	401,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		491.00000	504,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		460.00000	439,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		431.00000	442,000	13.05	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	9.05	Call		1,116.00000	1,085,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		87.00000	88,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		384.00000	366,000	13.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		555.00000	569,000	13.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		591.00000	566,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		312.00000	319,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,159.00000	1,128,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		80.00000	81,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		535.00000	513,000	12.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		356.00000	366,000	12.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		281.00000	267,000	14.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		802.00000	820,000	14.28	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.47000	384.30200			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			391.23800	390.05400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.24400	353.30700			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			359.54400	358.59500			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21110	7.25590		10.69	0.00	0	25,316.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		622.00000	578,000	13.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		16.00000	17,000	13.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		575.00000	532,000	12.89	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		19.00000	21,000	12.89	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		669.00000	625,000	13.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	14,000	13.33	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	7.50	Call		68.00000	56,000	11.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		312.00000	345,000	11.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		80.00000	66,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		274.00000	305,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		317.00000	279,000	11.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		61.00000	68,000	11.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		177.00000	147,000	10.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		121.00000	136,000	10.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		58.00000	47,000	12.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		352.00000	386,000	12.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		209.00000	176,000	10.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		103.00000	115,000	10.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	13,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		710.00000	752,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		529.00000	487,000	12.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		23.00000	26,000	12.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		14.00000	11,000	13.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		758.00000	800,000	13.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		484.00000	443,000	12.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		28.00000	32,000	12.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		243.00000	208,000	11.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		87.00000	97,000	11.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		9.00000	7,000	14.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		903.00000	946,000	14.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		93.00000	78,000	11.51	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	7.40	Put		237.00000	267,000	11.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	9,000	14.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		806.00000	848,000	14.15	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.22760	7.27210		11.29	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		662.00000	623,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		40.00000	45,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		620.00000	581,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		48.00000	53,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		705.00000	665,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		33.00000	37,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		145.00000	127,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		373.00000	399,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		205.00000	182,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		233.00000	254,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.24720	7.28850		11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		299.00000	275,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		261.00000	278,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		275.00000	255,000	11.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		287.00000	308,000	11.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		326.00000	300,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		238.00000	253,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		237.00000	220,000	11.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		349.00000	373,000	11.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		478.00000	448,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		140.00000	151,000	11.48	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	19/03/2012	Foreign Exchange Future	7.75	Call		140.00000	130,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		602.00000	633,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		220.00000	204,000	11.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		382.00000	407,000	11.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		445.00000	415,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		157.00000	168,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,106.00000	1,065,000	12.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		18.00000	18,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.26450	8.25820		13.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,389.00000	1,393,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		431.00000	429,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,361.00000	1,365,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		453.00000	451,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,418.00000	1,421,000	12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		410.00000	407,000	12.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.05030	7.08130		10.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		84.00000	68,000	11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		253.00000	268,000	11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		71.00000	57,000	11.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		290.00000	307,000	11.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		99.00000	82,000	11.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		218.00000	232,000	11.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		12.00000	8,000	13.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		731.00000	758,000	13.05	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	7.75	Call		14.00000	10,000	12.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		683.00000	710,000	12.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		10.00000	7,000	13.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		779.00000	807,000	13.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		29.00000	22,000	12.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		498.00000	522,000	12.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		501.00000	470,000	11.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		20.00000	20,000	11.82	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		255.00000	228,000	10.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		74.00000	78,000	10.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	5,000	13.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		876.00000	905,000	13.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.12970	7.16080		11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		198.00000	180,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		287.00000	300,000	12.09	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		181.00000	164,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		320.00000	334,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		217.00000	198,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		256.00000	268,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		96.00000	85,000	13.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		585.00000	605,000	13.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		457.00000	429,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		96.00000	99,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		105.00000	93,000	13.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		544.00000	563,000	13.26	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	6.85	Call		421.00000	394,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		110.00000	114,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		151.00000	135,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		390.00000	405,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		386.00000	360,000	11.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		125.00000	130,000	11.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		138.00000	123,000	12.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		427.00000	443,000	12.76	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03880	0.03550			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.09160	0.10200			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.00400	8.05050		14.79	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		477.00000	438,000	15.10	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		77.00000	84,000	15.10	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		440.00000	402,000	15.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		90.00000	98,000	15.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		516.00000	476,000	15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		66.00000	72,000	15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		109.00000	93,000	16.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		459.00000	489,000	16.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		27.00000	22,000	18.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		1,027.00000	1,068,000	18.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		30.00000	24,000	17.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		980.00000	1,020,000	17.96	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	7.80	Call		370.00000	334,000	14.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		120.00000	130,000	14.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		33.00000	27,000	17.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		933.00000	973,000	17.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		46.00000	38,000	17.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		796.00000	834,000	17.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		41.00000	34,000	17.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		841.00000	880,000	17.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		24.00000	20,000	18.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		1,074.00000	1,116,000	18.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		17.00000	14,000	18.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		1,217.00000	1,260,000	18.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		337.00000	302,000	14.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		137.00000	148,000	14.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.11950	8.16630		15.29	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		292.00000	271,000	15.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		426.00000	452,000	15.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		275.00000	255,000	16.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		459.00000	486,000	16.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		310.00000	288,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		394.00000	419,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		230.00000	212,000	16.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		564.00000	593,000	16.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		349.00000	325,000	15.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		333.00000	356,000	15.45	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	19/12/2011	Foreign Exchange Future	7.90	Call		477.00000	446,000	14.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		211.00000	227,000	14.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		216.00000	200,000	16.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		600.00000	631,000	16.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		144.00000	133,000	17.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		878.00000	914,000	17.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		84.00000	77,000	19.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,318.00000	1,358,000	19.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		109.00000	100,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		1,093.00000	1,131,000	18.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		244.00000	226,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		528.00000	557,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		422.00000	393,000	15.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		256.00000	274,000	15.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		569.00000	535,000	14.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		153.00000	166,000	14.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		161.00000	149,000	17.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		795.00000	830,000	17.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		637.00000	600,000	14.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		121.00000	131,000	14.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		181.00000	167,000	17.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		715.00000	748,000	17.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		136.00000	125,000	17.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		920.00000	956,000	17.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		204.00000	188,000	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
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		638.00000	669,000	16.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		80.00000	73,000	19.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,364.00000	1,404,000	19.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		103.00000	95,000	18.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		1,137.00000	1,176,000	18.77	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.66900	160.33300			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.83700	162.49600			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	04/08/2011	GOVI				355.14700	354.23000			0.00	0	180.00
GOVI On	04/08/2011	GOVI		348.00	Call		62,300.00000	71,470,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		62,200.00000	71,370,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		62,400.00000	71,570,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				360.46200	359.53200			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		25,320.00000	34,620,000		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		25,220.00000	34,520,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		25,420.00000	34,720,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			155.97000	155.81700			0.00	0	69.00
IGOV	On	03/11/2011	Index Future			158.30400	158.15000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.27000	416.14800			0.00	0	0.00
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	20/07/2011	Jibar Tradeable Future			5.60000	5.62000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.63000	5.65000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.69000	5.72000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.76000	5.78000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.84000	5.88000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.96000	5.98000			0.00	500	5,541.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.33000	6.37000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.69000	6.72000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.95000	6.97000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.21000	7.22000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.49000	7.52000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.78000	7.82000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN10	On 04/08/2011	JNOTE	7.50	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
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			348.98900	347.94800			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.21100	353.15600			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.52300	7.56500		3.50	0.00	0	5,510.00
R157	On	04/08/2011	Bond Future	7.50	Call		420.00000	470,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		674.00000	560,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		510.00000	570,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		569.00000	464,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		341.00000	382,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		791.00000	668,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,531.00000	1,377,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		94.00000	105,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		475.00000	380,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		612.00000	681,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,122.00000	1,230,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		208.00000	152,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,472.00000	2,626,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		24.00000	14,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.64000	7.68600		3.50	0.00	0	3,358.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		2,355.00000	2,481,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		310.00000	267,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,500.00000	2,630,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		276.00000	237,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,212.00000	2,335,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		346.00000	301,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.77000	7.82000		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,910.00000	3,029,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		612.00000	560,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,037.00000	3,159,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		572.00000	523,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,785.00000	2,901,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		654.00000	599,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.92100	7.97500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,116.00000	2,211,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,245.00000	1,169,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,214.00000	2,312,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,186.00000	1,112,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,020.00000	2,113,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,307.00000	1,228,000	3.81	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			8.58900	8.62000		10.00	0.00	0	11,226.00
R186	On	04/08/2011	Bond Future	8.25	Call		304.00000	313,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,856.00000	3,573,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		391.00000	406,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,454.00000	3,177,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		232.00000	237,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,276.00000	3,989,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,073.00000	2,804,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		497.00000	519,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,098.00000	921,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,846.00000	1,960,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,449.00000	3,644,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		410.00000	313,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,531.00000	9,820,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		6.00000	3,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.66600	8.69800		10.75	5,606,628.59	47	13,563.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,612.00000	4,772,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,876.00000	1,740,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,905.00000	5,073,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,725.00000	1,597,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,327.00000	4,481,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		2,037.00000	1,895,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,797.00000	2,626,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,275.00000	3,400,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.74400	8.77700		11.25	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		5,091.00000	5,243,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,098.00000	2,951,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,354.00000	5,512,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,921.00000	2,780,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,834.00000	4,981,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,283.00000	3,131,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.82700	8.86100		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,835.00000	5,980,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,610.00000	4,453,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,078.00000	6,228,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,417.00000	4,265,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,596.00000	5,737,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,810.00000	4,648,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.67933	214.68883			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,689.00000	2,679,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,639.00000	2,629,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,739.00000	2,729,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	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	04/08/2011	Bond Future			235.16130	235.16284			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,663.00000	3,661,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,613.00000	3,611,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,713.00000	3,711,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.13600	7.17800		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		473.00000	538,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		255.00000	193,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		571.00000	645,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		202.00000	149,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		387.00000	443,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		320.00000	249,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.23300	7.27900		3.00	0.00	0	853.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,178.00000	2,282,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		173.00000	147,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,296.00000	2,403,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		153.00000	131,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,060.00000	2,162,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		192.00000	165,000	3.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			7.33700	7.38800		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,496.00000	2,599,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		285.00000	255,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,603.00000	2,708,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		265.00000	238,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,392.00000	2,493,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		307.00000	276,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.46800	7.52400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,475.00000	1,548,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		938.00000	878,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,548.00000	1,623,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		893.00000	835,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,404.00000	1,475,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		986.00000	923,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/Ri	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.54502	174.54641			0.00	0	21,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,546.00000	173,545,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,496.00000	173,495,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,596.00000	173,595,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.12871	177.13066			0.00	0	400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.50	Call		176,631.00000	176,629,000		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		176,581.00000	176,579,000		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		176,681.00000	176,679,000		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	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.13600	8.17800		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		325.00000	363,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,173.00000	1,012,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		406.00000	454,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,015.00000	864,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		257.00000	287,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,345.00000	1,175,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.24700	8.29100		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,902.00000	2,012,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		955.00000	864,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,045.00000	2,160,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		873.00000	787,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,764.00000	1,869,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,042.00000	946,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.36600	8.41300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,764.00000	2,882,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,302.00000	1,214,000	6.23	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	02/02/2012	Bond Future	8.80	Call		2,904.00000	3,025,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,228.00000	1,143,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,628.00000	2,742,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,382.00000	1,290,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.49600	8.54600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,679.00000	2,790,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,828.00000	1,729,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,803.00000	2,917,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,745.00000	1,649,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,558.00000	2,666,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,915.00000	1,813,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.32900	8.37000		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		138.00000	152,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,142.00000	1,937,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		183.00000	202,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,913.00000	1,713,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		102.00000	112,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,381.00000	2,172,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.43300	8.47600		6.75	0.00	0	2,131.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,431.00000	2,558,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,024.00000	928,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,598.00000	2,731,000	7.03	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	03/11/2011	Bond Future	8.80	Put		937.00000	847,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,268.00000	2,390,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,116.00000	1,015,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.54100	8.58600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,304.00000	3,441,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,255.00000	1,166,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,469.00000	3,610,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,177.00000	1,092,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,142.00000	3,275,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,338.00000	1,245,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.66000	8.70800		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,787.00000	2,898,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,584.00000	2,462,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,918.00000	3,032,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,474.00000	2,355,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,658.00000	2,766,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,697.00000	2,572,000	7.35	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	04/08/2011	Bond Future			6.93300	6.98100		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		300.00000	347,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		258.00000	198,000	2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Call		364.00000	417,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		211.00000	158,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		245.00000	285,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		314.00000	247,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.03500	7.08900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,460.00000	1,545,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		146.00000	123,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,542.00000	1,629,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		130.00000	109,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,377.00000	1,461,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		162.00000	138,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.15200	7.21400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,637.00000	1,720,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		247.00000	219,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,709.00000	1,793,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		231.00000	205,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,568.00000	1,650,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		266.00000	237,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.32200	7.39300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		851.00000	908,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		684.00000	630,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		896.00000	955,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		651.00000	599,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		807.00000	863,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		718.00000	663,000	2.03	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	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.38500	8.43200		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		386.00000	441,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,427.00000	1,215,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		482.00000	549,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,236.00000	1,035,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		305.00000	348,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,635.00000	1,410,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.47700	8.52600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,449.00000	2,600,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,220.00000	1,099,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,621.00000	2,778,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,121.00000	1,006,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,276.00000	2,421,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,320.00000	1,193,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.57400	8.62500		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,392.00000	3,558,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,402.00000	1,293,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,565.00000	3,736,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,313.00000	1,209,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,223.00000	3,384,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,495.00000	1,381,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68200	8.73500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,928.00000	3,061,000	8.40	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	03/05/2012	Bond Future	8.75	Put		2,850.00000	2,705,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,068.00000	3,204,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,729.00000	2,587,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,792.00000	2,920,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,975.00000	2,826,000	8.37	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	04/08/2011	Bond Future			8.42300	8.46400		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		391.00000	430,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,693.00000	1,485,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		486.00000	536,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,482.00000	1,284,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		310.00000	341,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,920.00000	1,703,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.50900	8.55200		8.50	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,435.00000	2,572,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,278.00000	1,161,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,617.00000	2,760,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,171.00000	1,060,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,259.00000	2,390,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,392.00000	1,270,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.59700	8.64200		8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Call		3,651.00000	3,803,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,621.00000	1,513,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,834.00000	3,991,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,525.00000	1,422,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,472.00000	3,619,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,722.00000	1,609,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.69300	8.74000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,873.00000	4,016,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,428.00000	2,307,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,040.00000	4,187,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,321.00000	2,203,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,709.00000	3,849,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,540.00000	2,415,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.89500	8.92600		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		195.00000	199,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,623.00000	3,385,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		255.00000	262,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,267.00000	3,033,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		147.00000	148,000	12.78	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	04/08/2011	Bond Future	8.45	Put		3,994.00000	3,753,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,268.00000	8,507,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		4.00000	2,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.96100	8.99300		14.25	0.00	0	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,648.00000	1,718,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,548.00000	3,372,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,806.00000	1,882,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,308.00000	3,139,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,500.00000	1,565,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,801.00000	3,620,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02700	9.06000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,232.00000	3,335,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,688.00000	3,541,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,420.00000	3,528,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,496.00000	3,353,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,048.00000	3,147,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,888.00000	3,736,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09600	9.13000		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,682.00000	3,788,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,663.00000	4,514,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,864.00000	3,974,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,465.00000	4,321,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,506.00000	3,608,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,870.00000	4,718,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.92764	130.92834			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,928.00000	24,928,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,878.00000	24,878,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		24,978.00000	24,978,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.03472	108.03715			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,537.00000	106,535,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,487.00000	106,485,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,587.00000	106,585,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.63371	109.63664			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,387.00000	108,384,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.30	Call		108,337.00000	108,334,000		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		108,437.00000	108,434,000		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	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.61438	106.61506			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,115.00000	104,114,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,065.00000	104,064,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,165.00000	104,164,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.19243	108.19358			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,694.00000	105,692,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,644.00000	105,642,000		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		105,744.00000	105,742,000		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	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.85700	8.89300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,601.00000	7,313,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		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	04/08/2011	Bond Future	8.05	Put		7,148.00000	6,860,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,057.00000	7,769,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92900	8.96700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,731.00000	1,432,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,327.00000	1,028,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,138.00000	1,838,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00400	9.04200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		326.00000	31,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		62.00000	357,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		717.00000	422,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.07800	9.11700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,005.00000	1,304,000		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		1,378.00000	1,677,000		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		630.00000	928,000		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	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,865.40000	13,922.07000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		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	04/08/2011	Index Future			350.99600	350.07200			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.73200	354.79400			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05190	1.05690		13.72	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		143.00000	120,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		574.00000	601,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		65.00000	51,000	16.73	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	1.15	Put		996.00000	1,032,000	16.73	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		310.00000	274,000	13.72	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		241.00000	255,000	13.72	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.06980	1.07460		14.18	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		341.00000	314,000	15.28	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		595.00000	616,000	15.28	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		214.00000	194,000	16.50	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		968.00000	996,000	16.50	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		550.00000	513,000	14.18	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		304.00000	315,000	14.18	0.00	0	0.00

Total for Derivatives : **132,421,609.99** **14,845** **994,514.00**

i-Bonds

1BG4A1	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	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			1,740,000,000,000.00	17,400,000	5,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			475,102,200,000.00	4,751,022	5,199,886.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			86,382,200,000.00	863,822	6,000,000.00
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
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	5,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	19,250,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000		187,161,400,000.00	1,871,614,000.00	1,871,614	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000		467,903,600,000.00	4,679,036,000.00	4,679,036	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	2,000,000.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			453,506,600,000.00	4,535,066	4,539,535.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	11,900,000.00
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
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,093,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,207,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL079	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ACL080	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL081	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL082	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL083	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL084	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL085	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL086	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL087	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL088	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL089	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL090	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL091	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL092	On	26/12/2015			100.00000	100.00000			0.00	0	0.00
ACL093	On	20/12/2013			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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000		25,143,305,800,000.00		251,433,058	251,433,058.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000		3,440,000,000,000.00		34,400,000	34,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,050,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,015,000.00
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
BAW1	On	29/07/2011			100.00000	100.00000			3,200,000,000,000.00	32,000,000	8,000,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC11On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD11On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD21On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD31On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD41On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD51On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD61On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			540,000,000,000.00	5,400,000	5,400,000.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,059,000.00
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
BIDC12	On	27/07/2011	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
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			204,000,000,000.00	2,040,000	510,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			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
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			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			7,200,000,000.00	72,000	4,213,000.00
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			0.00	0	26,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	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
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 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
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN76	On	20/07/2011	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
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	24,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	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		236,000,000,000,000.00	2,360,000,000	590,000,000.00	
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	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	74,599,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000	123,036,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	63,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	206,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			399,600,000.00	43,200	112,043,200.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	172,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	36,377,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,500,000.00	1,000	191,018,000.00
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
FR2A3	On	15/08/2013	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
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,678,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			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
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
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
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		800,000,000,000.00		8,000,000	2,000,000.00
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
FRS44	On	20/07/2011			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
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,021,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	74,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEXOn 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1AOn 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1BOn 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1COn 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1DOn 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2AOn 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2BOn 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2COn 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 12/07/2011 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
GRD15On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	6,105,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	13,033,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000		5,960,000,000,000.00		59,600,000	14,900,000.00
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	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			6,300,000,000,000.00	63,000,000	21,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND127	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	74,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			467,903,600,000.00	4,679,036	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	37,651,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			4,914,917,200,000.00	49,149,172	24,574,586.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IV09	On	30/04/2018	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
IVA127 On 07/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128 On 14/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129 On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130 On 28/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131 On 04/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132 On 11/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On 08/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On 29/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On 06/10/2011 Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141 On 13/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	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
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	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
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		1,219,851,700,000.00		12,198,517	73,306,198.00
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	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		136,771,800,000.00		1,367,718	14,480,565.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,040,000.00
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
MTNF0	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		2,000,000,000,000.00		20,000,000	85,953,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,036,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	8,147,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	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
NCLN5	On	07/07/2012			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			467,903,600,000.00	4,679,036	4,683,679.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,089,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			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		100,000,000,000.00		1,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,014,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		100,000,000,000.00		1,000,000	13,910,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.53000	5.57000			0.00	0	9,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.48000	7.52000		92,955,687,880,000.00	12,427,231,000	12,427,231,000	11,311,591,610.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.56000	8.59000		21,493,616,440,000.00	2,510,936,500	2,510,936,500	10,148,080,500.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		10,560,000,000.00	8,800,000	8,800,000	2,820,447,767.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		17,990,000,000.00	7,000,000	7,000,000	229,128,246.00
R201	On	21/12/2014	Spot Bond			7.10000	7.14000		8,523,550,000,000.00	1,200,500,000	1,200,500,000	3,445,340,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000		1,391,783,500,000.00	541,550,000	541,550,000	2,959,703,000.00
R203	On	15/09/2017	Spot Bond			8.09500	8.13500		35,940,966,215,000.00	4,439,897,000	4,439,897,000	5,102,976,367.00
R204	On	21/12/2018	Spot Bond			8.29000	8.33000		33,216,028,727,680.00	4,006,758,592	4,006,758,592	6,412,307,179.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	4,550,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.89500	6.94000			24,626,860,343,890.00	3,571,698,382	3,416,015,000.00
R207	On	15/01/2020	Spot Bond			8.35000	8.39500			56,206,112,850,000.00	6,731,271,000	6,811,536,000.00
R208	On	31/03/2021	Spot Bond			8.39000	8.43000			25,799,451,360,000.00	3,075,024,000	7,182,775,000.00
R209	On	31/03/2036	Spot Bond			8.87000	8.90000			37,783,540,951,400.00	4,259,700,220	9,207,708,000.00
R210	On	31/03/2028	Spot Bond			2.62000	2.62000			37,138,649,340.00	14,175,057	1,009,000,000.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			21,890,000,000.00	11,000,000	888,706,193.00
R212	On	31/01/2022	Spot Bond			2.58000	2.58000			163,778,400,000.00	63,480,000	602,750,000.00
R213	On	28/02/2031	Spot Bond			8.83000	8.86500			4,785,860,000,000.00	542,000,000	1,097,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,601,000,000,000.00	554,000,000	1,809,800,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	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
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	36,120,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	86,194,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,293,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,211,000.00
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	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	38,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	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
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			791,836,800,000.00	7,918,368	7,925,918.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			1,700,000,000,000.00	17,000,000	8,500,000.00
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN827	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	8,227,000.00
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			8,000,000,000,000.00	80,000,000	1,035,726,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,900,000,000,000.00	29,000,000	247,742,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			368,800,000,000.00	3,688,000	74,656,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	37,381,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	36,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			3,881,930,600.00	38,819,306	37,909,653.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	52,940,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	213,000,000.00
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	73,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	130,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total for j-Bonds :							691,630,699,517,310.00	47,415,610,722	84,465,091,920.00
Grand Total:							691,630,831,938,920.00	47,415,625,567	84,466,086,434.00