



Daily MTM Report

Daily summary for: 05/07/2011

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			6.80570	6.79130		13.95	560,687,594.50	82,385	339,100.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		13.00000	12,000	21.19	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,272.00000	1,256,000	21.19	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		12.00000	11,000	21.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,321.00000	1,305,000	21.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		14.00000	13,000	20.90	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,223.00000	1,207,000	20.90	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,028.00000	1,013,000	19.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		19.00000	19,000	19.74	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		43.00000	42,000	17.43	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		652.00000	636,000	17.43	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		172.00000	176,000	13.95	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		181.00000	170,000	13.95	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		136.00000	138,000	14.53	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		245.00000	232,000	14.53	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		698.00000	682,000	17.71	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		39.00000	38,000	17.71	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		837.00000	822,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		28.00000	28,000	18.58	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		226.00000	231,000	14.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		135.00000	125,000	14.06	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		97.00000	89,000	14.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		288.00000	295,000	14.17	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		394.00000	379,000	15.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		85.00000	85,000	15.69	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,009.00000	2,994,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		563.00000	547,000	16.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		54.00000	53,000	16.85	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		476.00000	461,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		67.00000	67,000	16.27	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		81.00000	74,000	14.23	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		322.00000	330,000	14.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		198.00000	202,000	14.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		157.00000	146,000	14.01	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		212.00000	200,000	14.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		153.00000	156,000	14.24	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		744.00000	728,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		35.00000	34,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		121.00000	122,000	14.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		280.00000	266,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		26.00000	25,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		885.00000	869,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		76.00000	76,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		435.00000	420,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		107.00000	108,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		316.00000	302,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		436.00000	446,000	14.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		45.00000	40,000	14.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		21.00000	20,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		980.00000	964,000	19.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,042.00000	1,057,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		60.00000	60,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		519.00000	504,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		31.00000	31,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		790.00000	775,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		993.00000	1,007,000	15.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		2.00000	1,000	15.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		11.00000	10,000	21.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,370.00000	1,354,000	21.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		943.00000	958,000	14.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	14.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		23.00000	23,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		932.00000	917,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		0.00000	532,000	14.50	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	19/09/2011	Foreign Exchange Future	6.30	Put		0.00000	26,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		0.00000	1,107,000	15.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	15.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		0.00000	96,000	15.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		0.00000	340,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89860	6.88400		14.85	1,172,762.00	170	44,403.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		144.00000	146,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		610.00000	597,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		135.00000	136,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		651.00000	637,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		154.00000	156,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		570.00000	557,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		213.00000	205,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		347.00000	354,000	14.84	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,182.00000	1,166,000	19.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		66.00000	65,000	19.62	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		351.00000	340,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		235.00000	239,000	15.28	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		531.00000	518,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		165.00000	167,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		776.00000	789,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		42.00000	40,000	14.81	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		735.00000	720,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		119.00000	119,000	17.45	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		539.00000	549,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		105.00000	100,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		575.00000	586,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		91.00000	87,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		693.00000	705,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		59.00000	56,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		62.00000	62,000	19.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,228.00000	1,213,000	19.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		954.00000	968,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		20.00000	19,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		126.00000	128,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		692.00000	679,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		376.00000	383,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		192.00000	184,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		320.00000	326,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		236.00000	227,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		73.00000	73,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,089.00000	1,074,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		92.00000	93,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		908.00000	894,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		295.00000	300,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		261.00000	251,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		652.00000	664,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		68.00000	65,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		613.00000	625,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		79.00000	76,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		909.00000	923,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		25.00000	24,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		0.00000	82,000	18.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		0.00000	983,000	18.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		0.00000	105,000	17.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		0.00000	806,000	17.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		0.00000	445,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	146,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		0.00000	1,063,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		0.00000	14,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99530	6.98010		15.02	720,515.90	103	13,511.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		333.00000	336,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		389.00000	377,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		316.00000	318,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		422.00000	409,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		353.00000	357,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		359.00000	348,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		347.00000	350,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		367.00000	355,000	15.02	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		294.00000	297,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		464.00000	452,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		264.00000	266,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		534.00000	521,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		446.00000	452,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		266.00000	257,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		279.00000	281,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		499.00000	486,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		474.00000	480,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		244.00000	235,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		194.00000	194,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		764.00000	749,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		133.00000	132,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,103.00000	1,087,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		226.00000	227,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		646.00000	632,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		99.00000	98,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,419.00000	1,403,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		503.00000	510,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		223.00000	215,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		95.00000	94,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,465.00000	1,449,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		420.00000	425,000	14.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		290.00000	280,000	14.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		127.00000	127,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,147.00000	1,132,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		311.00000	313,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		431.00000	418,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		533.00000	541,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		203.00000	196,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		215.00000	215,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		685.00000	670,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		0.00000	107,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		0.00000	1,312,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		0.00000	145,000	18.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		0.00000	1,000,000	18.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.09880	7.08420		15.42	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		368.00000	372,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		534.00000	523,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		352.00000	356,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		568.00000	557,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		385.00000	389,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		501.00000	490,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.20500	7.19390		15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		494.00000	497,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		500.00000	492,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		475.00000	478,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		531.00000	523,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		515.00000	518,000	15.62	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		471.00000	463,000	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		564.00000	555,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		458.00000	460,000	15.95	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.30790	7.30070		15.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		430.00000	428,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		829.00000	820,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		416.00000	415,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		865.00000	857,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		444.00000	442,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		793.00000	784,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,056.00000	1,047,000	17.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		357.00000	355,000	17.54	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.26090	8.28690		17.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,004.00000	983,000	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,217.00000	1,222,000	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		989.00000	967,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,252.00000	1,256,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,020.00000	998,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,183.00000	1,187,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		893.00000	896,000	17.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,180.00000	1,157,000	17.05	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.05820	9.04320		18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,361.00000	1,360,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,518.00000	1,502,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,346.00000	1,344,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,553.00000	1,536,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,377.00000	1,375,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,484.00000	1,467,000	18.67	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.80570	6.79130			13.95	0.00	0	321.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		8,484.00000	8,510,000	15.69	0.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		39,354.00000	37,940,000	15.69	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		7,552.00000	7,553,000	15.98		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		43,422.00000	41,983,000	15.98		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		9,540.00000	9,597,000	15.40		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		35,410.00000	34,027,000	15.40		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.89860	6.88400		14.85		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		23,479.00000	23,854,000	15.28		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		35,079.00000	33,994,000	15.28		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		21,867.00000	22,202,000	15.50		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		38,467.00000	37,342,000	15.50		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		25,218.00000	25,636,000	15.06		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		31,818.00000	30,776,000	15.06		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			10.94780	10.89610		12.34	8,802,031.20		804	47,282.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		81.00000	89,000	13.86		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		685.00000	641,000	13.86		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		73.00000	81,000	14.00		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		727.00000	683,000	14.00		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		89.00000	97,000	13.72		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		643.00000	599,000	13.72		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		61.00000	67,000	14.28		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		815.00000	769,000	14.28		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		27.00000	29,000	15.52		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,231.00000	1,181,000	15.52		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		308.00000	276,000	12.48		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		204.00000	224,000	12.48		0.00	0	3,455.00

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	10.50	Call		497.00000	536,000	12.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		101.00000	88,000	12.84	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		224.00000	245,000	12.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		278.00000	247,000	12.34	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		446.00000	408,000	13.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		142.00000	156,000	13.03	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		270.00000	299,000	12.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		224.00000	201,000	12.45	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		374.00000	339,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		170.00000	187,000	12.75	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		155.00000	171,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		409.00000	373,000	12.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		38.00000	42,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		1,042.00000	994,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		50.00000	55,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		904.00000	857,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		46.00000	50,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		950.00000	902,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		129.00000	142,000	13.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		483.00000	444,000	13.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		328.00000	359,000	12.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		182.00000	161,000	12.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		55.00000	61,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		859.00000	813,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		42.00000	46,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		996.00000	948,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		391.00000	426,000	12.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		145.00000	128,000	12.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.08520	11.03270		13.72	5,653,452.00	510	9,967.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		217.00000	228,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		834.00000	793,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		206.00000	216,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		873.00000	831,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		228.00000	240,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		795.00000	755,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		124.00000	129,000	15.99	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,291.00000	1,244,000	15.99	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		312.00000	328,000	14.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		579.00000	543,000	14.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		168.00000	176,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,035.00000	991,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		196.00000	205,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		913.00000	870,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		718.00000	753,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		185.00000	168,000	13.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		590.00000	621,000	13.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		257.00000	236,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.22750	11.17390		14.38	561,375.00	50	2,814.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		436.00000	456,000	14.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		712.00000	679,000	14.73	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	11.50	Call		420.00000	439,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		746.00000	712,000	14.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		453.00000	473,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		679.00000	646,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		404.00000	422,000	14.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		780.00000	745,000	14.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		310.00000	324,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		1,036.00000	997,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		622.00000	653,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		448.00000	426,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		334.00000	349,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		960.00000	922,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		230.00000	240,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,356.00000	1,313,000	16.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		471.00000	492,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		647.00000	615,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		675.00000	707,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		401.00000	380,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		361.00000	376,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		887.00000	849,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		573.00000	602,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		499.00000	475,000	14.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.37840	11.32510		14.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		460.00000	476,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		985.00000	948,000	15.17	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	18/06/2012	Foreign Exchange Future	11.90	Call		446.00000	462,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		1,021.00000	984,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		475.00000	491,000	15.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		950.00000	913,000	15.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08400	0.08410		15.74	840.00	10	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		497.00000	487,000	15.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		87.00000	87,000	15.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		108.00000	93,000	19.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		698.00000	693,000	19.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,411.00000	1,403,000	17.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	3,000	17.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,590.00000	1,141,600,000	24.83	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08520	0.08530		21.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		695.00000	726,000	18.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		165.00000	206,000	18.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		273.00000	295,000	21.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		743.00000	775,000	21.10	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,539.00000	1,544,000	18.42	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		9.00000	24,000	18.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.82410	9.83450		11.55	21,917,567.10	2,231	58,892.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		316.00000	307,000	11.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		132.00000	133,000	11.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		285.00000	276,000	11.71	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	9.70	Put		151.00000	152,000	11.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		349.00000	340,000	11.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		115.00000	116,000	11.81	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		194.00000	195,000	11.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		228.00000	219,000	11.60	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		624.00000	630,000	13.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		58.00000	54,000	13.05	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		579.00000	569,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		45.00000	45,000	12.12	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		83.00000	78,000	12.64	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		499.00000	504,000	12.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		146.00000	139,000	11.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		312.00000	315,000	11.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		32.00000	30,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		848.00000	856,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		496.00000	487,000	12.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		62.00000	63,000	12.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		41.00000	38,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		757.00000	764,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		36.00000	34,000	13.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		802.00000	810,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.92950	9.94010		12.90	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		417.00000	411,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		277.00000	282,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		390.00000	385,000	12.88	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	9.85	Put		300.00000	306,000	12.88	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		444.00000	438,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		254.00000	259,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		321.00000	316,000	13.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		381.00000	387,000	13.03	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		566.00000	559,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		176.00000	180,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		744.00000	736,000	12.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		104.00000	107,000	12.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		670.00000	662,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		130.00000	133,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.03680	10.04710		13.09	30,110.40	3	5,003.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		419.00000	415,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		472.00000	478,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		401.00000	396,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		504.00000	509,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		439.00000	434,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		442.00000	447,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,085.00000	1,076,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		88.00000	89,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		366.00000	361,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		569.00000	574,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		566.00000	561,000	12.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		319.00000	324,000	12.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,128.00000	1,120,000	12.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		81.00000	83,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		513.00000	507,000	13.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		366.00000	370,000	13.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		267.00000	263,000	14.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		820.00000	826,000	14.31	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.59700	385.47000			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			391.36600	391.23800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.30100	354.24400			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			359.60300	359.54400			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21170	7.21110		9.90	2,524,095.00	350	25,666.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		578.00000	575,000	12.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		17.00000	13,000	12.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		532.00000	529,000	12.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		21.00000	17,000	12.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		625.00000	623,000	12.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		14.00000	11,000	12.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		56.00000	47,000	11.16	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		345.00000	335,000	11.16	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		66.00000	57,000	10.95	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		305.00000	295,000	10.95	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		279.00000	271,000	10.83	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		68.00000	59,000	10.83	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		147.00000	136,000	9.90	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	7.20	Put		136.00000	124,000	9.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		47.00000	40,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		386.00000	378,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		176.00000	166,000	10.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		115.00000	104,000	10.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		13.00000	10,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		752.00000	748,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		487.00000	483,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		26.00000	21,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		11.00000	8,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		800.00000	796,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		443.00000	438,000	11.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		32.00000	26,000	11.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		208.00000	198,000	10.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		97.00000	86,000	10.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	5,000	13.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		946.00000	943,000	13.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		78.00000	68,000	10.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		267.00000	256,000	10.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		9.00000	7,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		848.00000	845,000	13.47	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.22910	7.22760		10.74	1,438,590.90	199	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		623.00000	623,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		45.00000	44,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		581.00000	582,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		53.00000	53,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		665.00000	666,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		37.00000	37,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		127.00000	127,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		399.00000	398,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		182.00000	182,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		254.00000	253,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.25000	7.24720		10.93	29,000.00	4	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		275.00000	266,000	10.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		278.00000	266,000	10.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		255.00000	246,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		308.00000	296,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		300.00000	291,000	10.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		253.00000	241,000	10.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		220.00000	210,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		373.00000	360,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		448.00000	442,000	11.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		151.00000	142,000	11.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		130.00000	121,000	12.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		633.00000	621,000	12.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		204.00000	194,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		407.00000	394,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		415.00000	409,000	11.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		168.00000	159,000	11.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,065.00000	1,067,000	11.90	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	6.20	Put		18.00000	17,000	11.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.25960	8.26450		13.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,393.00000	1,389,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		429.00000	429,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,365.00000	1,361,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		451.00000	451,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,421.00000	1,417,000	12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		407.00000	407,000	12.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06170	7.05030		10.56	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		68.00000	71,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		268.00000	259,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		57.00000	59,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		307.00000	297,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		82.00000	85,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		232.00000	223,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		8.00000	9,000	13.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		758.00000	747,000	13.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	10,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		710.00000	698,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	7,000	13.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		807.00000	795,000	13.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		22.00000	23,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		522.00000	511,000	12.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		470.00000	481,000	11.88	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	6.60	Put		20.00000	19,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		228.00000	235,000	11.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		78.00000	73,000	11.00	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	5,000	13.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		905.00000	893,000	13.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.14140	7.12970		11.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		180.00000	183,000	12.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		300.00000	292,000	12.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		164.00000	167,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		334.00000	326,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		198.00000	201,000	11.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		268.00000	260,000	11.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		85.00000	86,000	13.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		605.00000	595,000	13.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		429.00000	437,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		99.00000	96,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		93.00000	94,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		563.00000	553,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		394.00000	401,000	11.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		114.00000	110,000	11.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		135.00000	138,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		405.00000	397,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		360.00000	367,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		130.00000	126,000	11.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		123.00000	125,000	12.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		443.00000	434,000	12.69	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03880	0.03880			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.09530	0.09160			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.05230	8.00400		14.29	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		438.00000	471,000	14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		84.00000	69,000	14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		402.00000	433,000	14.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		98.00000	81,000	14.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		476.00000	510,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		72.00000	58,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		93.00000	97,000	15.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		489.00000	445,000	15.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		22.00000	22,000	17.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		1,068.00000	1,020,000	17.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		24.00000	24,000	17.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		1,020.00000	972,000	17.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		334.00000	361,000	14.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		130.00000	109,000	14.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		27.00000	27,000	17.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		973.00000	925,000	17.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		38.00000	39,000	16.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		834.00000	787,000	16.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		34.00000	35,000	16.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Put		880.00000	833,000	16.88	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Call		20.00000	20,000	17.69	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Put		1,116.00000	1,068,000	17.69	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Call		14.00000	14,000	18.17	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		1,260.00000	1,212,000	18.17	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		302.00000	327,000	14.55	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		148.00000	125,000	14.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			8.16870	8.11950		14.96	0.00	0	25.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		271.00000	281,000	15.44	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		452.00000	412,000	15.44	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		255.00000	264,000	15.60	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		486.00000	445,000	15.60	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		288.00000	299,000	15.28	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		419.00000	380,000	15.28	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		212.00000	220,000	16.08	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		593.00000	551,000	16.08	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		325.00000	339,000	14.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		356.00000	320,000	14.96	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		446.00000	468,000	14.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		227.00000	199,000	14.55	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		200.00000	207,000	16.24	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		631.00000	588,000	16.24	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		133.00000	136,000	17.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		914.00000	867,000	17.35	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		77.00000	78,000	18.95	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		9.40	Put		1,358.00000	1,309,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Call		100.00000	102,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		1,131.00000	1,083,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		226.00000	234,000	15.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		557.00000	515,000	15.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		393.00000	412,000	14.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		274.00000	243,000	14.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		535.00000	561,000	14.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		166.00000	142,000	14.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		149.00000	153,000	17.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		830.00000	784,000	17.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		600.00000	629,000	14.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		131.00000	110,000	14.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		167.00000	172,000	16.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		748.00000	703,000	16.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		125.00000	128,000	17.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		956.00000	909,000	17.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		188.00000	194,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		669.00000	625,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		73.00000	74,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,404.00000	1,355,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		95.00000	96,000	18.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		1,176.00000	1,127,000	18.31	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.69200	160.66900			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			162.86100	162.83700			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			355.20300	355.14700			0.00	0	180.00
GOVI	On	04/08/2011	GOVI	348.00	Call		71,470.00000	72,030,000		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		71,370.00000	71,930,000		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		71,570.00000	72,130,000		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			360.51800	360.46200			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		34,620.00000	35,180,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		34,520.00000	35,080,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		34,720.00000	35,280,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.00400	155.97000			6,240,160.00	4	73.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			158.33800	158.30400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.37800	416.27000			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			5.59700	5.60000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.62800	5.63000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.68600	5.69000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.75500	5.76000			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.83600	5.84000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.95500	5.96000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.32100	6.33000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.68000	6.69000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.94900	6.95000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.19700	7.21000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.49600	7.49000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.78000	7.78000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	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
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			349.05800	348.98900			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			354.28000	354.21100			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	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.52200	7.52300		3.50	66,864,619.80	530	6,040.00
R157	On	04/08/2011	Bond Future	7.50	Call		470.00000	463,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		560.00000	549,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		570.00000	563,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		464.00000	454,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		382.00000	375,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		668.00000	657,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,377.00000	1,369,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		105.00000	101,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		380.00000	370,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		681.00000	675,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,230.00000	1,227,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		152.00000	145,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,626.00000	2,628,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		14.00000	12,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.63900	7.64000		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,481.00000	2,481,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		267.00000	263,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,630.00000	2,630,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		237.00000	233,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,335.00000	2,335,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		301.00000	297,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.76900	7.77000		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		3,029.00000	3,029,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		560.00000	556,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,159.00000	3,158,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		523.00000	519,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,901.00000	2,901,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		599.00000	595,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.91900	7.92100		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,211.00000	2,212,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,169.00000	1,163,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,312.00000	2,313,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,112.00000	1,107,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,113.00000	2,114,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,228.00000	1,223,000	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
R186	On	04/08/2011	Bond Future			8.58800	8.58900		10.00	0.00	0	11,226.00
R186	On	04/08/2011	Bond Future	8.25	Call		313.00000	300,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,573.00000	3,551,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		406.00000	392,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,177.00000	3,154,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		237.00000	226,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,989.00000	3,969,000	9.84	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	8.35	Put		2,804.00000	2,779,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		519.00000	504,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		921.00000	895,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,960.00000	1,944,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,644.00000	3,638,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		313.00000	298,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,820.00000	9,829,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		3.00000	3,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.66500	8.66600		10.75	0.00	0	13,563.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,772.00000	4,767,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,740.00000	1,726,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,073.00000	5,068,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,597.00000	1,583,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,481.00000	4,475,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,895.00000	1,880,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,626.00000	2,610,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,400.00000	3,393,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.74300	8.74400		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,243.00000	5,240,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,951.00000	2,939,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,512.00000	5,508,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,780.00000	2,767,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,981.00000	4,977,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,131.00000	3,118,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.82600	8.82700		12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		5,980.00000	5,977,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,453.00000	4,441,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,228.00000	6,225,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,265.00000	4,253,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,737.00000	5,734,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,648.00000	4,636,000	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			214.66991	214.67933			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,679.00000	2,670,000		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		2,629.00000	2,620,000		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		2,729.00000	2,720,000		0.00	0	0.00
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			235.38254	235.16130			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,661.00000	3,883,000		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		3,611.00000	3,833,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		3,711.00000	3,933,000		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			7.13000	7.13600		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		538.00000	545,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		193.00000	182,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		645.00000	653,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		149.00000	139,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	448,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		249.00000	236,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.22600	7.23300		3.00	10,751,988.00	100	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,282.00000	2,298,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		147.00000	143,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,403.00000	2,418,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		131.00000	126,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,162.00000	2,177,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		165.00000	160,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.33000	7.33700		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,599.00000	2,612,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		255.00000	250,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,708.00000	2,721,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		238.00000	232,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,493.00000	2,507,000	3.25	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	8.20	Put		276.00000	272,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.46000	7.46800		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,548.00000	1,557,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		878.00000	868,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,623.00000	1,632,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		835.00000	824,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,475.00000	1,484,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		923.00000	913,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.54385	174.54502			0.00	0	21,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,545.00000	173,544,000		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		173,495.00000	173,494,000		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		173,595.00000	173,594,000		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			177.12732	177.12871			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,629.00000	176,627,000		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		176,579.00000	176,577,000		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		176,679.00000	176,677,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.14000	8.13600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		363.00000	347,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,012.00000	1,015,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		454.00000	436,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		864.00000	865,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		287.00000	272,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,175.00000	1,179,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.25100	8.24700		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,012.00000	1,995,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		864.00000	865,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,160.00000	2,143,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		787.00000	788,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,869.00000	1,852,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		946.00000	948,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.37000	8.36600		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,882.00000	2,866,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,214.00000	1,216,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,025.00000	3,009,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,143.00000	1,144,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,742.00000	2,727,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,290.00000	1,292,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.50100	8.49600		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,790.00000	2,774,000	6.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		1,729.00000	1,734,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,917.00000	2,901,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,649.00000	1,654,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,666.00000	2,650,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,813.00000	1,818,000	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			8.31700	8.32900		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		152.00000	155,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,937.00000	1,875,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		202.00000	207,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,713.00000	1,653,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		112.00000	114,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,172.00000	2,109,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.42100	8.43300		6.75	0.00	0	2,131.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,558.00000	2,593,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		928.00000	900,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,731.00000	2,768,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		847.00000	821,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,424,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,015.00000	986,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.52800	8.54100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,441.00000	3,481,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,166.00000	1,141,000	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,610.00000	3,651,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,092.00000	1,067,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,275.00000	3,314,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,245.00000	1,219,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.64700	8.66000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,898.00000	2,927,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,462.00000	2,428,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,032.00000	3,063,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,355.00000	2,322,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,766.00000	2,795,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,572.00000	2,538,000	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			6.92100	6.93300		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		347.00000	359,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		198.00000	184,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		417.00000	431,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		158.00000	145,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		285.00000	295,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		247.00000	231,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.02200	7.03500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,545.00000	1,566,000	2.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		123.00000	118,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,629.00000	1,650,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		109.00000	103,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,461.00000	1,481,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		138.00000	132,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.13800	7.15200		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,720.00000	1,739,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		219.00000	213,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,793.00000	1,812,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		205.00000	198,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,650.00000	1,668,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		237.00000	230,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.30500	7.32200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		908.00000	922,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		630.00000	617,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		955.00000	969,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		599.00000	586,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		863.00000	876,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		663.00000	649,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.37900	8.38500		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		441.00000	441,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,215.00000	1,180,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		549.00000	551,000	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
R207	On	04/08/2011	Bond Future	8.30	Put		1,035.00000	1,003,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		348.00000	348,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,410.00000	1,376,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.47100	8.47700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,600.00000	2,614,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,099.00000	1,080,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,778.00000	2,794,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,006.00000	989,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,421.00000	2,435,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,193.00000	1,174,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.56700	8.57400		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,558.00000	3,579,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,293.00000	1,276,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,736.00000	3,758,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,209.00000	1,193,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,384.00000	3,404,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,381.00000	1,363,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.67500	8.68200		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,061.00000	3,076,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,705.00000	2,683,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,204.00000	3,220,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,587.00000	2,567,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,920.00000	2,935,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,826.00000	2,804,000	8.37	0.00	0	0.00
R207	On	15/01/2020	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
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			8.42200	8.42300		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		430.00000	420,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,485.00000	1,469,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		536.00000	525,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,284.00000	1,267,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		341.00000	331,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,703.00000	1,687,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.50800	8.50900		8.50	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,572.00000	2,569,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,161.00000	1,152,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,760.00000	2,757,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,060.00000	1,051,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,386,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,270.00000	1,260,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.59600	8.59700		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,803.00000	3,801,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,513.00000	1,505,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,991.00000	3,989,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,422.00000	1,415,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,619.00000	3,618,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,609.00000	1,602,000	9.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.69200	8.69300		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,016.00000	4,015,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,307.00000	2,300,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,187.00000	4,185,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,203.00000	2,196,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,849.00000	3,847,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,415.00000	2,407,000	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	8.89500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		199.00000	189,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,385.00000	3,375,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		262.00000	250,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,033.00000	3,021,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		148.00000	140,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,753.00000	3,745,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,507.00000	8,507,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		2.00000	2,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.96000	8.96100		14.25	0.00	0	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,718.00000	1,712,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,372.00000	3,358,000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		1,882.00000	1,875,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,139.00000	3,124,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,565.00000	1,558,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,620.00000	3,605,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02600	9.02700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,335.00000	3,331,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,541.00000	3,529,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,528.00000	3,524,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,353.00000	3,342,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,147.00000	3,143,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,736.00000	3,725,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09600	9.09600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,788.00000	3,781,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,514.00000	4,507,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,974.00000	3,967,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,321.00000	4,314,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,608.00000	3,602,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,718.00000	4,712,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			130.75160	130.92764			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,928.00000	24,752,000		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	24,702,000		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	24,802,000		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			108.03235	108.03472			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,535.00000	106,532,000		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		106,485.00000	106,482,000		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		106,585.00000	106,582,000		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			109.63126	109.63371			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,384.00000	108,381,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,334.00000	108,331,000		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		108,434.00000	108,431,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			106.61383	106.61438			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,114.00000	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		104,064.00000	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		104,164.00000	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			108.19167	108.19243			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,692.00000	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		105,642.00000	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		105,742.00000	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			8.85100	8.85700			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		7,313.00000	7,265,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,860.00000	6,812,000		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		7,769.00000	7,721,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92300	8.92900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	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	03/11/2011	Bond Future	8.75	Put		1,432.00000	1,384,000		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		1,028.00000	981,000		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		1,838.00000	1,791,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99800	9.00400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	16,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		31.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		357.00000	403,000		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		422.00000	375,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.07200	9.07800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,304.00000	1,350,000		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		1,677.00000	1,723,000		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		928.00000	974,000		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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			13,870.85000	13,865.40000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			351.04700	350.99600			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.78500	355.73200			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05330	1.05190		13.53	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		120.00000	118,000	15.05	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		601.00000	585,000	15.05	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		51.00000	50,000	16.50	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,032.00000	1,017,000	16.50	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		274.00000	276,000	13.53	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		255.00000	243,000	13.53	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07100	1.06980		15.17	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		314.00000	314,000	15.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		616.00000	604,000	15.17	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		194.00000	193,000	16.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		996.00000	983,000	16.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		513.00000	517,000	14.11	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		315.00000	307,000	14.11	0.00	0	0.00

Total for Derivatives : **687,394,701.80** **87,453** **996,534.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		580,000,000,000.00		5,800,000	5,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		13,900,000,000.00		139,000	5,256,886.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,233,400,000,000.00		12,334,000	6,167,000.00
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
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		104,200,000,000,000.00		1,042,000,000	521,000,000.00
ABCP12	On	20/09/2014	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
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	4,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000		3,000,000,000,000.00	30,000,000,000.00	30,000,000	15,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		6,300,000,000,000.00	63,000,000,000.00	63,000,000	19,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000		3,800,000,000,000.00	38,000,000,000.00	38,000,000	19,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	4,539,535.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	11,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	10,000.00
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	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			1,396,800,000,000.00	13,968,000	6,984,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			364,040,000,000.00	38,000,000	19,000,000.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,802,000,000,000.00	18,020,000	9,101,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,201,400,000,000.00	12,014,000	6,221,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	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
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	87,001,058.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,050,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	14,015,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP48L	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49L	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	5,400,000.00
BID01	On	06/08/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,059,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	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
BLG2A2	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A3	On	21/09/2011	Spot Bond			8.42000	8.42000		1,060,920,000.00		126,000	63,000.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,520,000,000,000.00	15,200,000	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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,600,000,000,000.00	16,000,000	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			1,600,300,000,000.00	16,003,000	29,000.00
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			14,440,400,000,000.00	144,404,000	36,202,000.00
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
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN185	On	15/06/2016			100.00000	100.00000		5,025,772,500,000.00		50,257,725	50,257,725.00
CLN186	On	06/07/2016			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			430,700,000,000.00	4,307,000	180,000.00
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	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,600,000,000,000.00		16,000,000	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		34,201,628,400,000.00		342,016,284	89,615,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		39,621,300,000,000.00		396,213,000	103,142,000.00
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		4,674,900,000,000.00		46,749,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	63,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	LOn	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		57,800,400,000,000.00		578,004,000	189,504,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		3,922,357,050,000.00		424,038,600	112,030,600.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,440,110,000,000.00		344,011,000	172,011,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		565,655,300,000.00		72,058,000	36,420,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,965,487,500,000.00		262,065,000	141,059,000.00
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
FR2B3	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
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		415,800,000,000.00		4,158,000	2,768,000.00
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
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
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
FRC29	On	22/07/2014			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
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	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
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			600,300,000,000.00	6,003,000	3,024,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			201,400,000,000.00	2,014,000	88,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1A:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	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
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		1,202,200,000,000.00		12,022,000	6,120,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		2,600,400,000,000.00		26,004,000	13,037,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	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		1,000,000,000,000.00		10,000,000	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
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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			2,100,000,000,000.00	21,000,000	10,500,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011	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
IND137	On	13/09/2011	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
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000		15,700,000,000,000.00	157,000,000	157,000,000	81,000,000.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000	350,000,000.00
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	66,000,000	21,000,000.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
INJ02	On	30/04/2015	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
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			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		15,200,000,000,000.00		152,000,000	37,651,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000		215,479,600,000.00		2,154,796	538,549.00
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		211,200,000,000.00		2,112,000	25,630,586.00
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			0.00	0	100,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2012	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
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259		6,392,268,350,000.00		65,000,000	48,000,000.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP10	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
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		28,800,000,000,000.00		288,000,000	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		3,200,000,000,000.00		32,000,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		7,550,000,000,000.00		75,500,000	15,402,367.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,040,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000.00		24,000	85,977,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,200,500,000,000.00		12,005,000	6,041,000.00
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		1,000,000,000,000.00		10,000,000	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		1,601,600,000,000.00		16,016,000	8,163,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	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		95,751,000,000.00		957,510	5,162,434.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000		2,746,000,000,000.00		27,460,000	12,860,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		600,800,000,000.00		6,008,000	4,097,000.00
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
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		5,800,000,000,000.00		58,000,000	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		1,800,100,000,000.00		18,001,000	9,015,000.00
NRA02	On	31/05/2023			100.00000	100.00000		13,200,000,000,000.00		132,000,000	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,424,200,000,000.00		44,242,000	14,039,000.00
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
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
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	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
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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
R155	On	31/08/2011			5.53000	5.53000			416,906,700,000.00	75,390,000	14,390,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7.48000		249,670,619,000,000.00	33,378,425,000	11,969,053,610.00	
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	8.56000		155,305,150,000,000.00	18,143,125,000	9,614,970,500.00	
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		8,524,531,170,000.00	7,103,775,975	2,813,459,792.00	
R197	On	07/12/2023	Spot Bond			2.56000	2.57000		2,768,298,055,680.00	1,081,366,428	238,498,246.00	
R201	On	21/12/2014	Spot Bond			7.09500	7.10000		63,223,105,110,000.00	8,910,938,000	3,489,017,000.00	
R202	On	07/12/2033	Spot Bond			2.57000	2.57000		6,985,260,000,000.00	2,718,000,000	2,958,723,000.00	
R203	On	15/09/2017	Spot Bond			8.10000	8.09500		109,200,538,800,000.00	13,481,548,000	6,170,964,367.00	
R204	On	21/12/2018	Spot Bond			8.28000	8.29000		197,065,846,440,000.00	23,800,223,000	6,789,851,200.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	4,550,000,000.00
R206	On	15/01/2014	Spot Bond			6.88500	6.89500		43,845,738,615,000.00	6,368,299,000	3,451,046,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.34500	8.35000			185,044,313,192,000.00	22,174,273,600	7,658,172,000.00
R208	On	31/03/2021	Spot Bond			8.39000	8.39000			230,772,520,960,000.00	27,505,664,000	7,611,279,000.00
R209	On	31/03/2036	Spot Bond			8.87000	8.87000			193,630,948,851,400.00	21,829,870,220	8,714,781,000.00
R210	On	31/03/2028	Spot Bond			2.63000	2.62000			11,225,629,000,000.00	4,268,300,000	1,034,000,000.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			660,680,000,000.00	332,000,000	888,706,193.00
R212	On	31/01/2022	Spot Bond			2.58000	2.58000			1,515,492,000,000.00	587,400,000	616,200,000.00
R213	On	28/02/2031	Spot Bond			8.82500	8.83000			20,135,234,725,000.00	2,281,613,000	949,013,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			40,956,500,000,000.00	6,301,000,000	2,496,800,000.00
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
R227C	On	15/03/2015	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
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
R332C	On	21/12/2017	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
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
R348C	On	21/12/2025	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
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
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	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		800,000,000,000.00		8,000,000	36,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		3,401,200,000,000.00		34,012,000	86,206,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		418,100,000,000.00		4,181,000	2,391,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		604,700,000,000.00		6,047,000	3,240,000.00
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
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SBS18	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
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			800,000,000.00	8,000	46,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS112	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
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			124,800,000,000.00	1,248,000	624,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			269,000,000,000.00	2,690,000	8,455,918.00
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			1,400,000,000,000.00	14,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	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
SYN82	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	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			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			200,000,000.00	2,000	1,000.00
SZ25	On	30/09/2025			100.00000	100.00000			200,000,000.00	2,000	1,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			1,600,000,000.00	16,000	8,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		401,300,000,000.00		4,013,000	8,240,000.00
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		199,001,200,000,000.00		1,990,012,000	1,035,738,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		76,703,000,000,000.00		767,030,000	240,747,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		22,800,000,000,000.00		228,000,000	74,656,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00		438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		1,401,700,000,000.00		14,017,000	37,387,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,000,000,000,000.00	140,000,000	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			4,800,000,000,000.00	48,000,000	37,909,653.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		18,941,500,000,000.00	189,415,000	52,945,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		41,200,000,000,000.00	412,000,000	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		14,600,000,000,000.00	146,000,000	73,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			25,000,000,000,000.00	250,000,000	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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							2,495,580,623,239,080.00	211,126,333,138	87,195,856,197.00

Grand Total: 2,495,581,310,633,780.00 | 1,126,420,591 87,196,852,731.00