

Daily MTM Report

Daily summary for: 26/07/2011

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			6.73080	6.83300		15.03	276,763,765.20	41,119	335,285.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		8.00000	6,000	23.34	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,225.00000	1,325,000	23.34	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		7.00000	6,000	23.66	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,274.00000	1,375,000	23.66	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		9.00000	7,000	23.02	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,176.00000	1,276,000	23.02	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		981.00000	1,079,000	21.74	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		14.00000	10,000	21.74	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		36.00000	25,000	19.18	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		603.00000	694,000	19.18	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		178.00000	129,000	15.35	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		145.00000	198,000	15.35	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		134.00000	97,000	15.99	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		201.00000	266,000	15.99	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		648.00000	741,000	19.50	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	7.45	Call		31.00000	22,000	19.50	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		789.00000	885,000	20.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		22.00000	16,000	20.46	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		237.00000	173,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		104.00000	142,000	15.09	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		71.00000	100,000	15.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		304.00000	231,000	15.23	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		345.00000	425,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		78.00000	56,000	17.26	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,967.00000	3,069,000	29.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		513.00000	602,000	18.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		46.00000	33,000	18.54	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		427.00000	512,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		60.00000	43,000	17.90	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		58.00000	83,000	15.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		341.00000	264,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		206.00000	147,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		123.00000	166,000	15.03	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		170.00000	231,000	15.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		153.00000	112,000	15.67	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		695.00000	789,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		28.00000	20,000	19.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		117.00000	85,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		234.00000	304,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		19.00000	14,000	20.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		836.00000	933,000	20.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		68.00000	49,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		385.00000	468,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		102.00000	74,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		269.00000	343,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		463.00000	375,000	15.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		30.00000	44,000	15.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		15.00000	11,000	21.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		932.00000	1,030,000	21.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,084.00000	982,000	16.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		52.00000	37,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		469.00000	556,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		24.00000	18,000	20.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		741.00000	837,000	20.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,034.00000	932,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	5,000	23.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,324.00000	1,424,000	23.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		984.00000	883,000	16.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	2,000	16.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		17.00000	12,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		884.00000	981,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		551.00000	459,000	15.64	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		18.00000	28,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,133.00000	1,031,000	16.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	16.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		89.00000	64,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		306.00000	383,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		269.00000	201,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		86.00000	120,000	15.16	24,000.00	200	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		40.00000	29,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		557.00000	648,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		11.00000	8,000	22.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,078.00000	1,177,000	22.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.82100	6.92440		15.34	19,057,874.00	2,794	50,784.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		147.00000	122,000	17.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		573.00000	651,000	17.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		137.00000	114,000	18.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		613.00000	693,000	18.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		158.00000	131,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		534.00000	610,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		190.00000	229,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		364.00000	300,000	15.34	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,140.00000	1,232,000	20.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		64.00000	53,000	20.83	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		320.00000	382,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		244.00000	203,000	16.25	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		496.00000	569,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		170.00000	140,000	17.40	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		809.00000	717,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		35.00000	46,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		696.00000	778,000	18.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		120.00000	99,000	18.54	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		564.00000	484,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		90.00000	113,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		602.00000	519,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		78.00000	98,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		723.00000	634,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		49.00000	63,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		60.00000	50,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,186.00000	1,279,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		991.00000	893,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		17.00000	22,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		128.00000	106,000	18.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		654.00000	735,000	18.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		394.00000	326,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		170.00000	205,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		335.00000	274,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		211.00000	253,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		72.00000	60,000	20.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,048.00000	1,139,000	20.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		92.00000	76,000	19.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		868.00000	955,000	19.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		308.00000	254,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		234.00000	283,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		682.00000	595,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		58.00000	74,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		642.00000	557,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		68.00000	86,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		944.00000	848,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		20.00000	27,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		81.00000	67,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		957.00000	1,046,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		105.00000	87,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		781.00000	866,000	19.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		458.00000	385,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		134.00000	164,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,086.00000	986,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		12.00000	15,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		76.00000	63,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,002.00000	1,092,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		458.00000	530,000	17.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		182.00000	151,000	17.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.91310	7.01810		15.53	3,159,286.70	457	16,711.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		345.00000	301,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		363.00000	424,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		327.00000	285,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		395.00000	458,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		366.00000	319,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		334.00000	392,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		359.00000	314,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		341.00000	401,000	15.90	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		304.00000	265,000	16.45	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		436.00000	502,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		273.00000	237,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		505.00000	574,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		463.00000	401,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		245.00000	288,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		288.00000	251,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		470.00000	538,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		492.00000	427,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		224.00000	264,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		198.00000	173,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		730.00000	810,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		134.00000	117,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,066.00000	1,154,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		232.00000	202,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		614.00000	689,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		98.00000	87,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,380.00000	1,474,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		522.00000	455,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		204.00000	242,000	15.44	2,420,000.00	10,000	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		95.00000	84,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,427.00000	1,521,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		435.00000	375,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		267.00000	312,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		128.00000	112,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,110.00000	1,199,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		322.00000	280,000	16.27	2,800,000.00	10,000	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		404.00000	467,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		553.00000	484,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		185.00000	221,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		220.00000	192,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		652.00000	729,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		107.00000	94,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,289.00000	1,381,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		147.00000	129,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		979.00000	1,066,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		340.00000	296,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		372.00000	433,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		586.00000	514,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		168.00000	201,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		154.00000	135,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		936.00000	1,022,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		122.00000	107,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,154.00000	1,244,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		140.00000	123,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,022.00000	1,110,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		112.00000	98,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,244.00000	1,335,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		245.00000	213,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		577.00000	650,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		258.00000	225,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		540.00000	612,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		409.00000	351,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		291.00000	338,000	15.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.00980	7.11690		15.72	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		377.00000	335,000	16.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		510.00000	575,000	16.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		361.00000	320,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		544.00000	610,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		395.00000	350,000	16.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		478.00000	540,000	16.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.11370	7.22170		16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		506.00000	456,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		484.00000	542,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		486.00000	438,000	16.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		514.00000	574,000	16.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		528.00000	474,000	16.15	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		456.00000	510,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		546.00000	608,000	16.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		468.00000	422,000	16.57	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.21780	7.32540		16.20	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	7.70	Call		438.00000	400,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		813.00000	882,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		424.00000	387,000	17.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		849.00000	919,000	17.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		452.00000	413,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		777.00000	845,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,038.00000	1,114,000	18.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		363.00000	332,000	18.20	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.20650	8.30690		17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,009.00000	967,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,202.00000	1,261,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		993.00000	952,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,236.00000	1,296,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,025.00000	982,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,168.00000	1,226,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		878.00000	930,000	17.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,185.00000	1,136,000	17.39	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00380	9.10420		18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,387.00000	1,344,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,483.00000	1,540,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,371.00000	1,329,000	19.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,517.00000	1,575,000	19.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,403.00000	1,360,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,449.00000	1,506,000	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.73080	6.83300		15.03	0.00	0	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			7,811.00000	5,598,000	17.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			34,511.00000	42,518,000	17.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			6,831.00000	4,885,000	17.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			38,531.00000	46,805,000	17.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			8,937.00000	6,423,000	16.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			30,637.00000	38,343,000	16.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			42,678.00000	51,188,000	17.90	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			5,978.00000	4,268,000	17.90	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.82100	6.92440		15.34	0.00	0	10.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			24,414.00000	20,271,000	16.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			31,974.00000	38,171,000	16.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			22,686.00000	18,813,000	16.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			35,246.00000	41,713,000	16.48	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			26,280.00000	21,852,000	16.03	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			28,840.00000	34,752,000	16.03	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.02450	11.11850		12.61	16,977,730.00	1,540	32,143.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			100.00000	79,000	14.16	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			482.00000	555,000	14.16	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			90.00000	70,000	14.31	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			522.00000	596,000	14.31	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			111.00000	88,000	14.00	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			443.00000	514,000	14.00	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			72.00000	56,000	14.62	0.00	0	8,945.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		604.00000	682,000	14.62	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		28.00000	21,000	16.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,010.00000	1,097,000	16.02	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		167.00000	203,000	12.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		285.00000	227,000	12.61	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		660.00000	580,000	13.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		42.00000	56,000	13.65	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		316.00000	256,000	12.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		148.00000	182,000	12.71	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		269.00000	327,000	13.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		187.00000	151,000	13.23	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		383.00000	317,000	12.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		115.00000	143,000	12.92	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		210.00000	262,000	12.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		228.00000	186,000	12.92	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		206.00000	167,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		238.00000	293,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		42.00000	33,000	15.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		824.00000	909,000	15.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		58.00000	45,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		690.00000	771,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		52.00000	41,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		734.00000	817,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		169.00000	135,000	13.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		301.00000	361,000	13.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		456.00000	385,000	13.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		88.00000	111,000	13.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		65.00000	51,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		647.00000	727,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		47.00000	36,000	15.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		779.00000	862,000	15.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		534.00000	459,000	13.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		66.00000	85,000	13.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.16010	11.25460		13.64	390,603.50	35	9,375.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		252.00000	221,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		647.00000	711,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		239.00000	208,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		684.00000	748,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		267.00000	234,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		612.00000	674,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		137.00000	118,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,082.00000	1,158,000	15.75	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		371.00000	329,000	13.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		416.00000	469,000	13.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		191.00000	166,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		836.00000	906,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		226.00000	197,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		721.00000	787,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		863.00000	789,000	13.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		108.00000	129,000	13.50	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	19/12/2011	Foreign Exchange Future	10.70	Call		715.00000	648,000	13.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		160.00000	188,000	13.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.29870	11.39520		14.26	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		502.00000	458,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		557.00000	609,000	14.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		482.00000	440,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		587.00000	641,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		522.00000	477,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		527.00000	578,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		464.00000	423,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		619.00000	674,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		351.00000	319,000	15.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		856.00000	920,000	15.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		730.00000	670,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		335.00000	371,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		380.00000	346,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		785.00000	847,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		257.00000	233,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,162.00000	1,234,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		545.00000	497,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		500.00000	548,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		790.00000	727,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		295.00000	328,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		412.00000	375,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		717.00000	776,000	14.96	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	11.10	Call		673.00000	616,000	14.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		378.00000	417,000	14.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.44380	11.54310		14.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		524.00000	484,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		831.00000	890,000	15.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		507.00000	469,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		864.00000	925,000	15.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		541.00000	500,000	15.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		798.00000	856,000	15.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08630	0.08730		20.41	863.00	10	12,424.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		755.00000	664,000	17.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		25.00000	34,000	17.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		162.00000	132,000	20.41	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		432.00000	502,000	20.41	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,731.00000	1,631,000	21.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,270.00000	1,141,370,000	30.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08750	0.08860		21.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		976.00000	887,000	19.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		116.00000	137,000	19.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		416.00000	370,000	21.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		556.00000	620,000	21.66	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,868.00000	1,761,000	18.73	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	19/12/2011	Foreign Exchange Future	0.07	Put		8.00000	11,000	18.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.73980	9.77850		11.74	5,064,696.00	520	63,330.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		257.00000	228,000	11.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		129.00000	138,000	11.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		226.00000	199,000	11.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		148.00000	159,000	11.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		290.00000	259,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		112.00000	119,000	12.06	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		198.00000	212,000	11.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		176.00000	152,000	11.90	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		659.00000	689,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		37.00000	29,000	13.87	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		520.00000	484,000	12.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		42.00000	44,000	12.68	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		55.00000	45,000	13.38	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		527.00000	555,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		106.00000	89,000	12.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		328.00000	349,000	12.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		19.00000	15,000	14.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		891.00000	925,000	14.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		438.00000	402,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		60.00000	62,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		24.00000	19,000	14.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		796.00000	829,000	14.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		21.00000	17,000	14.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		843.00000	877,000	14.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		28.00000	22,000	14.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		750.00000	782,000	14.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.84440	9.88310		12.96	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		364.00000	343,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		281.00000	299,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		339.00000	319,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		306.00000	325,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		391.00000	369,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		258.00000	275,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		277.00000	263,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		394.00000	419,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		509.00000	483,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		176.00000	189,000	12.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		684.00000	654,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		101.00000	110,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		610.00000	582,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		127.00000	138,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.95260	9.99350		13.28	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		386.00000	369,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		493.00000	516,000	13.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		368.00000	352,000	13.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		525.00000	549,000	13.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		405.00000	387,000	13.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		462.00000	484,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,031.00000	997,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		88.00000	94,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		335.00000	320,000	13.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		592.00000	617,000	13.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		524.00000	500,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		331.00000	347,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,072.00000	1,037,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		79.00000	84,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		472.00000	450,000	13.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		379.00000	397,000	13.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		241.00000	230,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		848.00000	877,000	14.76	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.01000	388.42700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			393.79900	394.22200			0.00	0	0.00
AL7T	On	02/02/2012	Index Future			399.79800	400.22800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.98900	356.25500			0.00	0	949.00
ALBI	On	03/11/2011	Index Future			361.30000	361.57000			0.00	0	39.00
ALBI	On	02/02/2012	Index Future			366.80500	367.07900			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.31830	7.35930		10.93	1,463,660.00	200	25,354.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		715.00000	675,000	14.20	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	7,000	14.20	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		666.00000	626,000	13.94	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	6.70	Put		7.00000	8,000	13.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		764.00000	723,000	14.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	14.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		76.00000	64,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		217.00000	246,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		91.00000	77,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		182.00000	209,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		388.00000	352,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		29.00000	34,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		227.00000	196,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		68.00000	78,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		63.00000	53,000	12.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		254.00000	285,000	12.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		264.00000	232,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		55.00000	64,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		14.00000	11,000	13.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		605.00000	643,000	13.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		618.00000	579,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	11,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		11.00000	9,000	14.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		652.00000	691,000	14.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		571.00000	532,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	14,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		304.00000	270,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		45.00000	52,000	11.94	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	8.15	Call		7.00000	5,000	14.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		798.00000	837,000	14.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		109.00000	93,000	11.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		150.00000	175,000	11.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		9.00000	8,000	14.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		700.00000	740,000	14.45	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.33420	7.37560		11.27	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		747.00000	709,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		21.00000	25,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		702.00000	665,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		26.00000	31,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		793.00000	754,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	20,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		151.00000	133,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		275.00000	299,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		244.00000	221,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		168.00000	187,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.35420	7.39670		11.31	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		348.00000	322,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		201.00000	218,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		320.00000	295,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		223.00000	241,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		378.00000	350,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		181.00000	196,000	11.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		268.00000	248,000	11.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		271.00000	294,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		547.00000	514,000	11.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		100.00000	110,000	11.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		150.00000	138,000	12.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		503.00000	534,000	12.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		248.00000	229,000	11.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		301.00000	325,000	11.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		510.00000	479,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		113.00000	125,000	11.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,209.00000	1,167,000	12.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	13,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.41700	8.44910		13.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,535.00000	1,505,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		386.00000	388,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,497.00000	1,467,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		398.00000	400,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,573.00000	1,543,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		374.00000	376,000	12.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.12140	7.21540		10.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		110.00000	73,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		145.00000	202,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		91.00000	60,000	11.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		176.00000	239,000	11.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		131.00000	89,000	11.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		116.00000	168,000	11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		12.00000	7,000	13.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		597.00000	686,000	13.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		14.00000	9,000	13.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		549.00000	638,000	13.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		10.00000	6,000	13.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		645.00000	735,000	13.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		33.00000	21,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		368.00000	450,000	12.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		621.00000	531,000	12.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		6.00000	10,000	12.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		346.00000	267,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		31.00000	46,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		6.00000	4,000	14.34	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		741.00000	833,000	14.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.20040	7.29520		11.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		242.00000	192,000	11.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		197.00000	242,000	11.87	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		216.00000	174,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		221.00000	274,000	12.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		270.00000	213,000	11.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		175.00000	213,000	11.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		108.00000	85,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		463.00000	535,000	13.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		550.00000	470,000	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		55.00000	70,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		119.00000	94,000	13.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		424.00000	494,000	13.04	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		510.00000	432,000	12.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		65.00000	82,000	12.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		178.00000	142,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		283.00000	342,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		471.00000	396,000	11.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		76.00000	96,000	11.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		161.00000	128,000	12.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		316.00000	378,000	12.54	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04710	0.03860			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.07440	0.10250			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.38690	8.47870		15.75	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		841.00000	754,000	16.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		12.00000	17,000	16.41	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		794.00000	708,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		15.00000	21,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		889.00000	800,000	16.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		10.00000	13,000	16.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		247.00000	198,000	15.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		168.00000	211,000	15.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		55.00000	42,000	17.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		626.00000	705,000	17.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		62.00000	48,000	17.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		583.00000	661,000	17.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		702.00000	619,000	16.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		23.00000	32,000	16.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		70.00000	54,000	17.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		541.00000	617,000	17.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		100.00000	78,000	17.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		421.00000	491,000	17.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		89.00000	69,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		460.00000	532,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		49.00000	38,000	18.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		670.00000	751,000	18.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		34.00000	26,000	18.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		805.00000	889,000	18.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		657.00000	576,000	16.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		28.00000	39,000	16.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.50640	8.59950		15.60	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		494.00000	436,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		195.00000	230,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		465.00000	409,000	15.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		216.00000	253,000	15.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		524.00000	464,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		175.00000	208,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		386.00000	338,000	15.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Put		287.00000	332,000	15.60	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Call		588.00000	523,000	14.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.15	Put		139.00000	167,000	14.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Call		770.00000	694,000	14.40	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.90	Put		71.00000	88,000	14.40	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Call		363.00000	318,000	15.76	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.55	Put		314.00000	362,000	15.76	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Call		236.00000	206,000	16.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.90	Put		537.00000	600,000	16.88	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Call		131.00000	114,000	18.48	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.40	Put		932.00000	1,008,000	18.48	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Call		175.00000	153,000	17.68	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	9.15	Put		726.00000	797,000	17.68	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Call		411.00000	360,000	15.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.45	Put		262.00000	304,000	15.50	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Call		693.00000	622,000	14.60	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.00	Put		94.00000	116,000	14.60	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Call		892.00000	812,000	14.10	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.75	Put		43.00000	56,000	14.10	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Call		267.00000	233,000	16.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.80	Put		468.00000	527,000	16.56	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Call		979.00000	896,000	13.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	7.65	Put		30.00000	40,000	13.90	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Call		301.00000	264,000	16.24	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.70	Put		402.00000	458,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		223.00000	194,000	17.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		574.00000	638,000	17.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		340.00000	299,000	15.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		341.00000	393,000	15.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		124.00000	107,000	18.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		975.00000	1,051,000	18.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		165.00000	144,000	17.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		766.00000	838,000	17.84	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.47500	161.52500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.66100	163.71100			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				165.87200	165.92200			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				356.92700	357.17100			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		91,710.00000	89,270,000		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		91,610.00000	89,170,000		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		91,810.00000	89,370,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI			362.25200	362.50100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		55,010.00000	52,520,000		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		54,910.00000	52,420,000		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		55,110.00000	52,620,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			367.77100	368.02300			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	12,290,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	12,390,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	12,190,000		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			156.08400	156.08600			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.41200	158.41500			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			160.82600	161.00000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			422.70200	422.82300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			435.61800	409.50000			0.00	0	29.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		17/08/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	0	600.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.69000	5.69000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.76000	5.75000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.82000	5.82000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.02000	6.01000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.30000	6.31000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.58000	6.59000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.85000	6.85000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			7.12000	7.13000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.39000	7.41000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	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			350.55000	350.92700			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.78100	356.16300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			361.20100	361.60000			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.39900	7.40500		3.50	0.00	0	10,435.00
R157	On	04/08/2011	Bond Future	7.50	Call		516.00000	519,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		143.00000	123,000	3.50	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	04/08/2011	Bond Future	7.55	Call		661.00000	669,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		93.00000	77,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		388.00000	388,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		211.00000	188,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		857.00000	829,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		48.00000	43,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		57.00000	46,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		821.00000	833,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,546.00000	1,568,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		5.00000	4,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,075.00000	3,099,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.50800	7.51500		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,815.00000	2,836,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		141.00000	136,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,975.00000	2,996,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		122.00000	117,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,658.00000	2,678,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		163.00000	158,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.62600	7.63400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,336.00000	3,355,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		399.00000	391,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,473.00000	3,493,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		370.00000	362,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,200.00000	3,219,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		430.00000	422,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.76700	7.77500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,451.00000	2,465,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		942.00000	930,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,558.00000	2,573,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		892.00000	881,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,345.00000	2,358,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		994.00000	981,000	3.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.93700	8.00000			0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		0.00000	186,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		0.00000	334,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		0.00000	38,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000		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			8.53500	8.52100		10.00	0.00	0	13,376.00
R186	On	04/08/2011	Bond Future	8.25	Call		81.00000	56,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,698.00000	2,806,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		137.00000	99,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,265.00000	2,359,000	9.89	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	8.20	Call		46.00000	30,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,155.00000	3,272,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,860.00000	1,941,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		219.00000	167,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		214.00000	212,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,897.00000	1,762,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,991.00000	3,856,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		16.00000	14,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,460.00000	10,328,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.61100	8.59600		10.75	0.00	0	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,977.00000	4,866,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,294.00000	1,323,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,298.00000	5,184,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,172.00000	1,197,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,665.00000	4,556,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,429.00000	1,460,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,081.00000	2,126,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,505.00000	3,410,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,724.00000	5,819,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		958.00000	913,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,031.00000	4,106,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,702.00000	1,637,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,510.00000	2,429,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,940.00000	2,999,000	10.79	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.10	Call		5,626.00000	5,510,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,058.00000	1,082,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.68700	8.67100		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,463.00000	5,361,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,504.00000	2,549,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,745.00000	5,640,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,347.00000	2,388,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,187.00000	5,087,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,671.00000	2,717,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.76900	8.75300		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,184.00000	6,091,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,994.00000	4,045,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,441.00000	6,346,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,815.00000	3,864,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,931.00000	5,840,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,179.00000	4,232,000	12.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.85800	8.75000			0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		0.00000	956,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		0.00000	512,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		0.00000	1,403,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/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			214.84361	214.85381			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,854.00000	2,844,000		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		2,804.00000	2,794,000		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		2,904.00000	2,894,000		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	03/11/2011	Bond Future			211.90847	212.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	92,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	142,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	42,000		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			235.12455	235.12631			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,626.00000	3,625,000		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		3,576.00000	3,575,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00

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	231.45	Call		3,676.00000	3,675,000		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	03/11/2011	Bond Future			238.59439	238.50000			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		0.00000	94,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		0.00000	44,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		0.00000	144,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.00600	7.01200		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		736.00000	750,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		14.00000	10,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		880.00000	895,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		7.00000	4,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		598.00000	610,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		27.00000	21,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.09300	7.10000		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,582.00000	2,599,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		71.00000	68,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,709.00000	2,726,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		61.00000	58,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,454.00000	2,471,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		81.00000	78,000	3.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			7.18400	7.19100		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,890.00000	2,904,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		165.00000	161,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,004.00000	3,018,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		153.00000	148,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,779.00000	2,793,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		181.00000	176,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.30200	7.31000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,743.00000	1,753,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		695.00000	686,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,823.00000	1,834,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		657.00000	648,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,663.00000	1,674,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		733.00000	725,000	3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.45700	7.50000			0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		0.00000	94,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		0.00000	202,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	15,000		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			174.51795	174.51934			0.00	0	22,118.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.00	Call		173,519.00000	173,518,000		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		173,469.00000	173,468,000		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		173,569.00000	173,568,000		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			177.09337	177.09476			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,595.00000	176,593,000		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		176,545.00000	176,543,000		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		176,645.00000	176,643,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			177.12659	177.10000			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		0.00000	127,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		0.00000	77,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		0.00000	177,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.98900	7.99000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		387.00000	371,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		339.00000	318,000	5.25	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	04/08/2011	Bond Future	8.05	Call		525.00000	510,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		238.00000	218,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		274.00000	258,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		466.00000	445,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.09300	8.09400		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,381.00000	2,380,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		530.00000	525,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,550.00000	2,548,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		474.00000	468,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,218.00000	2,216,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		593.00000	586,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.20300	8.20400		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,274.00000	3,273,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		892.00000	887,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,430.00000	3,429,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		834.00000	828,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,121.00000	3,120,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		955.00000	949,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.32500	8.32700		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,152.00000	3,154,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,377.00000	1,371,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,290.00000	3,292,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,308.00000	1,301,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,017.00000	3,019,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,450.00000	1,443,000	6.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			8.46400	8.50000			0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		0.00000	146,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		0.00000	348,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		0.00000	57,000		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			8.18300	8.16900		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		103.00000	77,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,025.00000	1,075,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		165.00000	129,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		813.00000	853,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		61.00000	43,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,258.00000	1,315,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.28100	8.26600		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,052.00000	2,986,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		549.00000	562,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,248.00000	3,181,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		491.00000	503,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,860.00000	2,797,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		612.00000	628,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.38100	8.36600		6.75	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	9.00	Call		3,976.00000	3,915,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		816.00000	832,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,161.00000	4,099,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		758.00000	772,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,794.00000	3,734,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		879.00000	895,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.49400	8.47800		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,308.00000	3,257,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,982.00000	2,010,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,456.00000	3,404,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,889.00000	1,916,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,163.00000	3,113,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,079.00000	2,108,000	7.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.62100	8.50000			0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		0.00000	575,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		0.00000	337,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		0.00000	814,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			6.74600	6.75700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		553.00000	574,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		13.00000	9,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		658.00000	680,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		7.00000	5,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		454.00000	471,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		25.00000	17,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.82700	6.83900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,866.00000	1,888,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		50.00000	48,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,958.00000	1,979,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		43.00000	40,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,775.00000	1,796,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		57.00000	54,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.91500	6.92900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,027.00000	2,048,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		126.00000	122,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,105.00000	2,126,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		117.00000	113,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,951.00000	1,971,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		138.00000	133,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.05300	7.06900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,122.00000	1,137,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		447.00000	437,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,175.00000	1,191,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		422.00000	413,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,070.00000	1,085,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		473.00000	463,000	2.03	0.00	0	0.00
R206	On	02/08/2012	Bond Future			7.25500	7.25000			0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	7,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		0.00000	61,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	74,000		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			8.29700	8.27800		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		361.00000	293,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		522.00000	563,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		503.00000	423,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		377.00000	406,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		247.00000	193,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		697.00000	752,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.38600	8.36600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,874.00000	2,788,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		754.00000	780,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,071.00000	2,983,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		680.00000	704,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,678.00000	2,595,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		831.00000	860,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.47900	8.45800		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,892.00000	3,805,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		997.00000	1,025,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,082.00000	3,994,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		926.00000	952,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,705.00000	3,620,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,073.00000	1,102,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.58400	8.56200		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,309.00000	3,238,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,321.00000	2,366,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,462.00000	3,390,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,213.00000	2,257,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,160.00000	3,090,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,433.00000	2,479,000	8.37	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.70100	8.75000			0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		0.00000	251,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		0.00000	506,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		0.00000	5,000		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

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
R208	On	04/08/2011	Bond Future			8.32100	8.30200		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		345.00000	278,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		664.00000	713,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		483.00000	403,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		495.00000	531,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		237.00000	183,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		863.00000	925,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.40400	8.38400		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,924.00000	2,832,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		770.00000	798,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,134.00000	3,040,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		691.00000	716,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,720.00000	2,631,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		856.00000	887,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,234.00000	3,317,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		591.00000	555,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,200.00000	2,266,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,092.00000	1,038,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,645.00000	1,576,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,549.00000	1,600,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,570.00000	3,471,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		553.00000	573,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.48800	8.46800		8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Call		4,199.00000	4,111,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,160.00000	1,189,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,400.00000	4,311,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,082.00000	1,110,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,001.00000	3,915,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,242.00000	1,273,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.58100	8.56000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,382.00000	4,300,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,919.00000	1,956,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,564.00000	4,481,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,826.00000	1,863,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,204.00000	4,124,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,016.00000	2,056,000	9.60	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.68300	8.75000			0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		0.00000	371,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		0.00000	646,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		0.00000	94,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		0.00000	0,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.90900	8.88500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		19.00000	10,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,127.00000	3,305,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		35.00000	20,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,728.00000	2,900,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		9.00000	4,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,536.00000	3,718,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,583.00000	8,396,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.97600	8.95100		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,537.00000	1,450,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,114.00000	3,219,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,698.00000	1,606,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,878.00000	2,978,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,386.00000	1,304,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,364.00000	3,474,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.04200	9.01600		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,204.00000	3,095,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,326.00000	3,415,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,398.00000	3,285,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,140.00000	3,224,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,015.00000	2,910,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,521.00000	3,613,000	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
R209	On	03/05/2012	Bond Future			9.11300	9.08600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,681.00000	3,573,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,332.00000	4,427,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,867.00000	3,756,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,139.00000	4,230,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,500.00000	3,396,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,534.00000	4,633,000	15.45	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.18800	9.25000			0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		0.00000	455,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		0.00000	819,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		0.00000	89,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.26101	131.26188			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,262.00000	25,261,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00

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	106.05	Call		25,212.00000	25,211,000		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		25,312.00000	25,311,000		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	03/11/2011	Bond Future			131.49663	131.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		0.00000	497,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		0.00000	447,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		0.00000	547,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.48152	108.48417			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,984.00000	106,982,000		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		106,934.00000	106,932,000		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		107,034.00000	107,032,000		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			110.08238	110.08522			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,835.00000	108,832,000		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		108,785.00000	108,782,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Call		108,885.00000	108,882,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			110.42167	110.50000			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	78,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	128,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	28,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.69702	106.69770			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,198.00000	104,197,000		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		104,148.00000	104,147,000		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		104,248.00000	104,247,000		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			108.27155	108.27241			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,772.00000	105,772,000		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		105,722.00000	105,722,000		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		105,822.00000	105,822,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			108.45271	108.50000			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	47,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	97,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		0.00000	3,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86500	8.84500			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		7,217.00000	7,377,000		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		6,764.00000	6,924,000		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		7,673.00000	7,833,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.93800	8.91800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,345.00000	1,503,000		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		941.00000	1,099,000		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		1,752.00000	1,909,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.01200	8.99200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		62.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	93,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		450.00000	295,000		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		328.00000	484,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.08800	9.06700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,388.00000	1,227,000		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		1,761.00000	1,600,000		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		1,012.00000	851,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.16700	9.25000			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		0.00000	623,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		0.00000	995,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		0.00000	249,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			13,825.67000	13,953.05000			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			352.77600	353.03300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.55200	357.81100			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			362.38000	363.00000			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04470	1.05940		14.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		110.00000	77,000	16.14	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		516.00000	630,000	16.14	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		41.00000	27,000	17.64	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		947.00000	1,080,000	17.64	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		283.00000	208,000	14.39	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		189.00000	261,000	14.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.06020	1.07500		14.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		317.00000	262,000	15.88	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		567.00000	660,000	15.88	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		191.00000	157,000	17.13	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		941.00000	1,055,000	17.13	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		530.00000	445,000	14.72	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		280.00000	343,000	14.72	0.00	0	0.00
Total for Derivatives :							328,122,478.40	66,875	1,051,279.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L _{On} 01/08/2011 Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	500,000.00
AA380L _{On} 01/08/2011 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
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	24,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,810,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			104,200,000,000,000.00	1,042,000,000	521,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	4,600,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		5,700,000,000.00	57,000,000.00	57,000,000	17,252,500.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,100,000,000.00	11,000.00	11,000	11,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,400,000,000.00	6,004,000	70,118,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	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	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			600,000,000.00	6,000	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			400,400,000,000.00	4,004,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2012			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
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			500,000,000.00	5,000	5,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5l	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6l	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
BCP49l	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50l	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			2,000,000,000.00	20,000	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	2,200,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000		1,520,000,000,000.00	15,200,000,000.00	15,200,000	3,800,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		800,000,000.00		8,000	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		1,300,000,000.00		13,000	8,000,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000		15,200,000,000,000.00		152,000,000	36,000,000.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,000,000,000.00	10,000	2,887,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	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		2,600,000,000,000.00		26,000,000	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		41,665,900,000,000.00		416,659,000	75,300,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		52,082,700,000,000.00		520,827,000	124,400,000.00
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		4,820,000,000,000.00		48,200,000	23,100,000.00
EDC01	On	04/04/2016	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
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		58,200,000,000,000.00		582,000,000	191,000,000.00
ES18	On	20/04/2018			9.25000	9.25000		5,614,898,000,000.00		607,016,000	159,016,000.00
ES23	On	25/01/2023			10.00000	10.00000		4,920,000,000,000.00		492,000,000	352,000,000.00
ES26	On	02/04/2026			7.85000	7.85000		1,115,288,750,000.00		142,075,000	44,075,000.00
ES33	On	15/09/2033			7.50000	7.50000		2,295,615,000,000.00		306,082,000	132,082,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			1,800,000,000.00	18,000	2,000,000.00
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	50,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	10,700,000.00
FRJ18	On	21/02/2018	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
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
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	1,000,000.00
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	35.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	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
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		603,300,000,000.00		6,033,000	7,320,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		3,020,800,000,000.00		30,208,000	16,100,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,600,000,000,000.00		16,000,000	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND130	On	26/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000		13,500,000,000,000.00		135,000,000	135,000,000.00
IND145	On	08/11/2011			100.00000	100.00000		96,200,000,000,000.00		962,000,000	402,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	29/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,300,000,000.00	13,000	13,000.00
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			60,802,000,000,000.00	608,020,000	38,520,000.00
IV01	On	31/03/2012	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
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			0.00	0	6,650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259				0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00	6,000,000	123,000,000.00	
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			22,200,000,000,000.00	222,000,000	70,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,100,000,000.00	21,000	1,250,000.00
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			1,000,000,000.00	10,000	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
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			2,200,000,000.00	22,000	3,522,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			800,000,000.00	8,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	700,000.00
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	16,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,900,000,000.00		29,000	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	700,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	18,700,000.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,600,000,000.00		18,006,000	9,006,000.00
NRA02	On	31/05/2023			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,400,000,000.00	24,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	100.00000			0.00	0	0.00
R010P On	21/12/2025	Spot Bond				100.00000	100.00000			0.00	0	0.00
R120C On	31/08/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
R155 On	31/08/2011	Spot Bond				5.43500	5.44000		556,544,000,000.00		102,400,000	43,416,667.00
R155P On	31/08/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond				7.38500	7.39000		249,359,871,740,000.00		33,765,724,000	13,236,974,920.00
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				8.52500	8.51000		131,210,739,458,150.00		15,391,289,086	7,218,111,956.00
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				1.09000	1.09000		11,353,440,000,000.00		10,416,000,000	2,521,225,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			2,721,051,750,000.00	1,058,775,000	376,662,694.00
R201	On	21/12/2014	Spot Bond			6.99500	7.00000			58,193,489,510,000.00	8,319,298,000	3,771,358,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000			3,348,710,000,000.00	1,303,000,000	1,984,666,650.00
R203	On	15/09/2017	Spot Bond			7.97500	7.97500			91,857,118,650,000.00	11,518,134,000	5,905,214,367.00
R204	On	21/12/2018	Spot Bond			8.17000	8.15500			165,697,408,795,790.00	20,281,200,587	6,870,733,413.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.73500	6.74500			46,195,883,595,000.00	6,859,077,000	2,745,949,000.00
R207	On	15/01/2020	Spot Bond			8.28500	8.26500			143,780,446,751,000.00	17,354,308,600	9,626,182,700.00
R208	On	31/03/2021	Spot Bond			8.31000	8.29000			116,954,773,700,280.00	14,073,979,988	8,215,311,000.00
R209	On	31/03/2036	Spot Bond			8.90000	8.87500			186,811,952,300,000.00	20,990,107,000	8,541,555,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			4,714,086,000,000.00	1,813,110,000	986,805,000.00
R211	On	31/01/2017	Spot Bond			1.90000	1.90000			2,664,750,000,000.00	1,402,500,000	1,825,789,821.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			1,074,010,710,000.00	417,903,000	513,590,000.00
R213	On	28/02/2031	Spot Bond			8.85500	8.83500			31,745,175,000,000.00	3,585,000,000	898,519,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			34,242,000,000,000.00	5,268,000,000	2,256,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	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
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	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
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	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		1,400,000,000,000.00	14,000,000,000.00	14,000,000	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000,000.00	5,000	17,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			1,450,150,000,000.00	252,200,000	95,400,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	400,000,000.00
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			500,000,000.00	5,000	121,864,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	650,000,000.00
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
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			0.00	0	120,000,000.00
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			600,000,000.00	6,000	6,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN826On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			4,240,000,000.00	530,000	530,000.00
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
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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		200,602,900,000,000.00	2,006,029,000,000.00	2,006,029,000	995,029,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		93,001,300,000,000.00	930,013,000,000.00	930,013,000	244,013,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		40,200,000,000,000.00	402,000,000,000.00	402,000,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00	438,000,000,000.00	438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		15,403,900,000,000.00	154,039,000,000.00	154,039,000	8,039,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF11	On	29/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	39,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		6,820,500,000,000.00	68,205,000	879,917,607.00	
WS05	On	01/08/2018			100.00000	100.00000		131,950,000,000,000.00	1,319,500,000	206,500,000.00	
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000		7,000,000,000,000.00	70,000,000	488,590,334.00	
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		24,820,000,000,000.00		248,200,000	716,358,990.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	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
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,417,435,143,710,220.00	186,915,244,261	87,364,914,514.00
Grand Total:							2,417,435,471,832,700.00	16,915,311,136	87,365,965,793.00