



Daily MTM Report

Daily summary for: 04/08/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.93970	6.81630		15.33	336,769,761.60	48,528	309,786.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		6.00000	7,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,240.00000	1,117,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		6.00000	6,000	22.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,290.00000	1,166,000	22.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		7.00000	8,000	21.90	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,191.00000	1,068,000	21.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		995.00000	873,000	20.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		11.00000	13,000	20.65	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		29.00000	39,000	18.14	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		613.00000	499,000	18.14	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		156.00000	231,000	15.56	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		140.00000	91,000	15.56	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		117.00000	172,000	15.41	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		201.00000	132,000	15.41	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		659.00000	543,000	18.46	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		25.00000	33,000	18.46	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		801.00000	682,000	19.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		17.00000	22,000	19.40	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		214.00000	301,000	15.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		98.00000	61,000	15.72	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		65.00000	39,000	15.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		281.00000	379,000	15.88	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		350.00000	254,000	16.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		66.00000	94,000	16.27	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,984.00000	2,860,000	30.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		522.00000	412,000	17.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		38.00000	52,000	17.52	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		434.00000	330,000	16.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		50.00000	70,000	16.89	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		53.00000	30,000	15.96	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		319.00000	420,000	15.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		183.00000	265,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		117.00000	75,000	15.64	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		169.00000	110,000	15.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		135.00000	200,000	15.49	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		706.00000	589,000	18.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		22.00000	29,000	18.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		102.00000	146,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		236.00000	156,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		15.00000	19,000	19.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		849.00000	729,000	19.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		57.00000	81,000	16.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		391.00000	291,000	16.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		88.00000	126,000	15.64	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		272.00000	186,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		442.00000	553,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		26.00000	13,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	14,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		946.00000	824,000	20.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,067.00000	1,190,000	17.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	17.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		43.00000	60,000	17.21	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		477.00000	370,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		20.00000	25,000	19.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		754.00000	635,000	19.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,017.00000	1,140,000	17.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	17.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	22.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,339.00000	1,215,000	22.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		967.00000	1,090,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		14.00000	17,000	20.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		898.00000	777,000	20.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		531.00000	647,000	16.35	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		15.00000	7,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,117.00000	1,240,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		76.00000	109,000	15.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		310.00000	219,000	15.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		246.00000	339,000	15.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		80.00000	49,000	15.80	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		33.00000	45,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		567.00000	455,000	17.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		9.00000	10,000	21.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,093.00000	970,000	21.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.03200	6.90700		15.75	31,334,592.00	4,456	50,991.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		136.00000	168,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		579.00000	486,000	17.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		127.00000	156,000	17.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		620.00000	524,000	17.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		146.00000	181,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		539.00000	449,000	16.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		189.00000	145,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		346.00000	427,000	15.55	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,151.00000	1,038,000	20.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		58.00000	70,000	20.10	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		321.00000	254,000	15.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		228.00000	286,000	15.72	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		500.00000	413,000	16.67	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		157.00000	195,000	16.67	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		791.00000	902,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		34.00000	20,000	15.16	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		703.00000	604,000	17.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		110.00000	136,000	17.81	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		546.00000	643,000	15.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		89.00000	61,000	15.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		584.00000	684,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		77.00000	52,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		705.00000	812,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		48.00000	30,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		55.00000	66,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,198.00000	1,084,000	20.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		973.00000	1,092,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		16.00000	10,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		118.00000	146,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		661.00000	564,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		376.00000	459,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		169.00000	127,000	15.52	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		318.00000	395,000	15.59	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		211.00000	163,000	15.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		65.00000	79,000	19.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,058.00000	947,000	19.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		84.00000	103,000	18.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		877.00000	771,000	18.72	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		291.00000	366,000	15.62	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		234.00000	184,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		664.00000	769,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		57.00000	37,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		623.00000	726,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		66.00000	44,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		926.00000	1,043,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		19.00000	11,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		74.00000	90,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		967.00000	858,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		96.00000	118,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		789.00000	686,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		439.00000	529,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		132.00000	97,000	15.46	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,068.00000	1,189,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		11.00000	7,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		70.00000	85,000	19.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,013.00000	903,000	19.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		462.00000	378,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		169.00000	210,000	16.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		473.00000	566,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		116.00000	84,000	15.42	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.12490	6.99890		15.70	1,332,356.30	187	17,973.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		331.00000	395,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		368.00000	306,000	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		312.00000	371,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		399.00000	332,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		351.00000	421,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		338.00000	282,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		344.00000	414,000	15.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		345.00000	289,000	15.63	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		290.00000	345,000	15.88	8,970,000.00	26,000	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		441.00000	370,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		260.00000	309,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		511.00000	434,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		447.00000	527,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		248.00000	202,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		275.00000	326,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		476.00000	401,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		475.00000	558,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		226.00000	183,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		188.00000	223,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		739.00000	648,000	17.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		126.00000	150,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,077.00000	975,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		220.00000	262,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		621.00000	537,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		92.00000	109,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,393.00000	1,284,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		505.00000	590,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		206.00000	165,000	15.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		89.00000	104,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,440.00000	1,329,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		419.00000	497,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		270.00000	222,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		120.00000	143,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,121.00000	1,018,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		307.00000	364,000	15.70	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		408.00000	339,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		536.00000	624,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		187.00000	149,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		209.00000	248,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		660.00000	573,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		101.00000	119,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,302.00000	1,194,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		139.00000	165,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		990.00000	890,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		325.00000	388,000	15.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		376.00000	313,000	15.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		568.00000	658,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		169.00000	133,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		146.00000	173,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		947.00000	848,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		115.00000	136,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,166.00000	1,061,000	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		132.00000	157,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,033.00000	932,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		105.00000	124,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,256.00000	1,149,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		233.00000	277,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		584.00000	502,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		246.00000	292,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		547.00000	467,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		393.00000	468,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		294.00000	243,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.22050	7.09410		15.80	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		360.00000	416,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		516.00000	446,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		344.00000	397,000	16.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		550.00000	477,000	16.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		377.00000	435,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		483.00000	415,000	15.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.32100	7.19430		16.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		484.00000	552,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		490.00000	431,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		465.00000	529,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		521.00000	458,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		505.00000	576,000	15.90	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		461.00000	405,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		553.00000	486,000	16.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		447.00000	507,000	16.09	13,182,000.00	26,000	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.42080	7.29430		16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		418.00000	470,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		824.00000	749,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		404.00000	455,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		860.00000	784,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		432.00000	485,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		788.00000	714,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,051.00000	968,000	17.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		345.00000	389,000	17.77	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.37880	8.25310		17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		972.00000	1,045,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,219.00000	1,166,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		956.00000	1,028,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,253.00000	1,199,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		988.00000	1,062,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,185.00000	1,133,000	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		894.00000	847,000	17.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,147.00000	1,226,000	17.20	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22290	9.09720		18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,371.00000	1,455,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,474.00000	1,432,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,354.00000	1,438,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,507.00000	1,465,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,387.00000	1,472,000	18.87	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	14/12/2015	Foreign Exchange Future	9.15	Put		1,440.00000	1,399,000	18.87	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			6.93970	6.81630		15.33	589,874.50	85	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		6,598.00000	9,403,000	16.27	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		34,968.00000	25,433,000	16.27	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		5,723.00000	8,108,000	16.58	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		39,093.00000	29,138,000	16.58	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		7,613.00000	10,897,000	15.95	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		30,983.00000	21,927,000	15.95	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		43,341.00000	33,017,000	16.89	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		4,971.00000	6,987,000	16.89	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.03200	6.90700		15.75	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		22,841.00000	28,572,000	15.72	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		32,141.00000	25,372,000	15.72	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		21,174.00000	26,203,000	15.75	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		35,474.00000	28,003,000	15.75	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		24,645.00000	31,089,000	15.68	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		28,945.00000	22,889,000	15.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.32370	11.17650		12.25	4,359,624.50	385	31,657.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		95.00000	132,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		419.00000	308,000	12.91	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		84.00000	118,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		458.00000	344,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		107.00000	148,000	12.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		381.00000	274,000	12.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		67.00000	93,000	13.40	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		541.00000	419,000	13.40	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		23.00000	31,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		947.00000	807,000	14.89	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		126.00000	83,000	13.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		302.00000	407,000	13.06	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		704.00000	841,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		28.00000	17,000	14.41	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		336.00000	446,000	13.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		110.00000	72,000	13.20	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		213.00000	144,000	12.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		189.00000	268,000	12.52	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		409.00000	528,000	13.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		83.00000	54,000	13.47	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		164.00000	110,000	12.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		240.00000	334,000	12.79	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		211.00000	300,000	12.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		185.00000	126,000	12.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		37.00000	50,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		761.00000	626,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		52.00000	73,000	13.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		626.00000	499,000	13.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		46.00000	64,000	13.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		670.00000	540,000	13.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		169.00000	237,000	12.38	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	11.25	Put		243.00000	163,000	12.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		488.00000	613,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		62.00000	39,000	13.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		59.00000	82,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		583.00000	458,000	13.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		41.00000	57,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		715.00000	583,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		571.00000	702,000	14.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		45.00000	28,000	14.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.46240	11.31460		13.37	1,822,521.60	159	9,304.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		252.00000	301,000	13.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		587.00000	489,000	13.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		238.00000	284,000	13.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		623.00000	522,000	13.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		268.00000	320,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		553.00000	458,000	13.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		129.00000	155,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,014.00000	893,000	14.76	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		381.00000	457,000	13.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		366.00000	295,000	13.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		187.00000	224,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		772.00000	662,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		224.00000	268,000	13.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		659.00000	556,000	13.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		899.00000	1,023,000	13.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		84.00000	61,000	13.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		745.00000	859,000	13.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		130.00000	97,000	13.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.60150	11.45470		13.83	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		505.00000	579,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		500.00000	428,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		485.00000	554,000	13.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		530.00000	453,000	13.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		529.00000	605,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		474.00000	404,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		465.00000	530,000	13.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		560.00000	479,000	13.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		347.00000	395,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		792.00000	694,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		745.00000	841,000	13.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		290.00000	240,000	13.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		378.00000	429,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		723.00000	628,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		249.00000	284,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,094.00000	983,000	15.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		553.00000	631,000	13.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		448.00000	380,000	13.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		807.00000	908,000	13.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		252.00000	207,000	13.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		411.00000	466,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		656.00000	565,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		686.00000	777,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		331.00000	276,000	13.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.74470	11.59960		14.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		518.00000	575,000	14.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		768.00000	680,000	14.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		501.00000	556,000	14.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		801.00000	711,000	14.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		536.00000	594,000	14.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		736.00000	649,000	14.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08790	0.08870		18.74	879.00	10	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		878.00000	801,000	16.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		8.00000	11,000	16.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		181.00000	146,000	18.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		311.00000	356,000	18.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,870.00000	1,791,000	23.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	1,000	23.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,130.00000	1,141,210,000	30.95	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08920	0.09000		20.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,079.00000	1,005,000	18.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		79.00000	85,000	18.46	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		454.00000	407,000	20.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		454.00000	487,000	20.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,006.00000	1,926,000	18.94	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	18.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.81130	9.73050		11.88	16,698,832.60	1,702	63,841.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		214.00000	262,000	12.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		134.00000	101,000	12.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		185.00000	229,000	12.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		155.00000	118,000	12.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		245.00000	297,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		115.00000	86,000	12.42	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		209.00000	160,000	11.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		139.00000	171,000	11.88	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		694.00000	619,000	13.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		24.00000	30,000	13.98	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		470.00000	540,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		40.00000	29,000	13.21	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		38.00000	47,000	13.45	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		558.00000	486,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		79.00000	98,000	12.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		349.00000	287,000	12.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		12.00000	14,000	14.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		932.00000	853,000	14.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		388.00000	453,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		58.00000	42,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		15.00000	19,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		835.00000	758,000	14.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		13.00000	16,000	14.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		883.00000	805,000	14.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		18.00000	22,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		788.00000	711,000	14.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.92210	9.84020		12.98	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		332.00000	377,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		292.00000	255,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		308.00000	350,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		318.00000	278,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		357.00000	404,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		267.00000	232,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		252.00000	286,000	13.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		412.00000	364,000	13.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		472.00000	527,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		182.00000	155,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		644.00000	707,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		104.00000	85,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		571.00000	632,000	12.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		131.00000	110,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.03580	9.95220		13.43	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		362.00000	399,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		510.00000	463,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		345.00000	380,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		543.00000	494,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		380.00000	418,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		478.00000	432,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		992.00000	1,062,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		90.00000	76,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		313.00000	345,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		611.00000	559,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		493.00000	543,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		341.00000	307,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,032.00000	1,106,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		80.00000	70,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		443.00000	490,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		391.00000	354,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		224.00000	248,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		872.00000	812,000	14.70	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			398.21500	395.61000			0.00	0	0.00
AL7T	On	03/11/2011	Index Future			404.17100	401.51000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			410.32600	407.62600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			364.85600	362.56600			3,648,560.00	1	0.00
ALBI	On	03/11/2011	Index Future			370.38500	367.97400			1,337,089,850.00	361	1,020.00
ALBI	On	02/02/2012	Index Future			376.02600	373.57900			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			6.97510	6.83030		15.53	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		267.00000	365,000	15.43	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		137.00000	90,000	15.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		237.00000	332,000	15.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		157.00000	107,000	15.44	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		298.00000	401,000	15.41	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		118.00000	76,000	15.41	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		309.00000	217,000	15.53	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		139.00000	192,000	15.53	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		632.00000	510,000	17.76	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		62.00000	85,000	17.76	0.00	0	6,757.00
ANY DAOn	10/08/2011	Can-Do Future			6.89950	6.70000		15.26	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Call		0.00000	204,000	15.42	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Put		0.00000	5,000	15.42	0.00	20,000	20,000.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Call		0.00000	159,000	15.38	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Put		0.00000	10,000	15.38	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Call		0.00000	251,000	15.46	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Put		0.00000	2,000	15.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.29990	7.25300		11.16	1,094,985.00	150	24,680.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		610.00000	655,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		7.00000	5,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		562.00000	607,000	14.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		9.00000	7,000	14.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		658.00000	704,000	15.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	4,000	15.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		43.00000	52,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		290.00000	252,000	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		53.00000	64,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		250.00000	214,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		292.00000	331,000	12.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		39.00000	31,000	12.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		147.00000	177,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		94.00000	77,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		35.00000	42,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		332.00000	292,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		179.00000	212,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		76.00000	62,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	8,000	14.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		704.00000	658,000	14.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		515.00000	559,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		12.00000	9,000	14.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	6,000	14.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		753.00000	706,000	14.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		468.00000	512,000	13.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		15.00000	12,000	13.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		214.00000	250,000	12.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		61.00000	50,000	12.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		3.00000	4,000	15.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		900.00000	854,000	15.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		65.00000	78,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		212.00000	178,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		5.00000	5,000	14.99	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	8.05	Put		802.00000	755,000	14.99	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.31700	7.27240		11.38	2,926,800.00	400	1,110.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		659.00000	690,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		37.00000	23,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		617.00000	646,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		45.00000	29,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		703.00000	736,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		31.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		139.00000	138,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		367.00000	321,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		201.00000	205,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		229.00000	188,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.34090	7.29680		11.59	0.00	0	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		291.00000	315,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		244.00000	224,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		266.00000	289,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		269.00000	248,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		318.00000	343,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		221.00000	202,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		226.00000	243,000	11.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		329.00000	302,000	11.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		473.00000	504,000	11.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		126.00000	113,000	11.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		127.00000	137,000	12.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		580.00000	546,000	12.53	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	7.45	Call		209.00000	224,000	11.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		362.00000	333,000	11.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		439.00000	469,000	11.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		142.00000	128,000	11.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,110.00000	1,154,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	13,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.36430	8.38290		13.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,476.00000	1,458,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		393.00000	394,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,439.00000	1,420,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		406.00000	406,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,514.00000	1,496,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		381.00000	382,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.10930	7.06040		12.65	1,030,848.50	145	145.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		59.00000	76,000	13.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		249.00000	217,000	13.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		48.00000	63,000	13.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		288.00000	254,000	13.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		72.00000	92,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		212.00000	183,000	13.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	8,000	15.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		746.00000	699,000	15.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	10,000	15.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		697.00000	651,000	15.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	7,000	15.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		795.00000	748,000	15.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	23,000	14.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		507.00000	464,000	14.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		474.00000	521,000	14.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		14.00000	12,000	14.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		223.00000	263,000	13.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		63.00000	54,000	13.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	4,000	16.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		893.00000	845,000	16.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.18840	7.14010		12.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		171.00000	192,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		281.00000	254,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		155.00000	174,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		315.00000	286,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		189.00000	212,000	12.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		249.00000	224,000	12.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		76.00000	86,000	13.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		586.00000	548,000	13.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		429.00000	465,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		89.00000	77,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		84.00000	96,000	13.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		544.00000	508,000	13.79	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		392.00000	428,000	12.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		102.00000	90,000	12.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		126.00000	143,000	13.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		386.00000	355,000	13.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		357.00000	392,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		117.00000	104,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		114.00000	129,000	13.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		424.00000	391,000	13.27	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02390	0.03600			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14890	0.09970			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.02220	8.90410		18.23	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,257.00000	1,374,000	20.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		3.00000	2,000	20.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,207.00000	1,325,000	19.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		3.00000	3,000	19.93	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,306.00000	1,424,000	20.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	20.49	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		558.00000	661,000	18.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		54.00000	39,000	18.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		170.00000	222,000	18.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		316.00000	250,000	18.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		189.00000	244,000	18.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		285.00000	222,000	18.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,109.00000	1,226,000	19.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		5.00000	4,000	19.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		209.00000	270,000	18.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		255.00000	198,000	18.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		282.00000	358,000	18.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		178.00000	136,000	18.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		255.00000	327,000	18.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		201.00000	155,000	18.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		154.00000	201,000	18.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		350.00000	279,000	18.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		112.00000	149,000	19.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		458.00000	377,000	19.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,059.00000	1,176,000	19.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		5.00000	4,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.15700	9.03910		18.21	0.00	0	75.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		833.00000	938,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		94.00000	81,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		795.00000	899,000	16.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		106.00000	92,000	16.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		872.00000	978,000	16.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		83.00000	71,000	16.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		688.00000	787,000	17.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		149.00000	130,000	17.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		952.00000	1,061,000	16.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		63.00000	54,000	16.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,173.00000	1,291,000	17.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		34.00000	34,000	17.42	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	8.55	Call		655.00000	752,000	17.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		166.00000	145,000	17.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		451.00000	534,000	17.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		312.00000	277,000	17.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		261.00000	318,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		622.00000	561,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		343.00000	411,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		454.00000	404,000	18.21	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		723.00000	823,000	17.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		134.00000	116,000	17.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,080.00000	1,198,000	17.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		41.00000	41,000	17.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,315.00000	1,433,000	17.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	26,000	17.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		504.00000	591,000	17.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		265.00000	234,000	17.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,411.00000	1,529,000	18.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		22.00000	22,000	18.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		561.00000	652,000	17.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		222.00000	195,000	17.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		426.00000	507,000	17.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		337.00000	300,000	17.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		622.00000	717,000	17.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		183.00000	160,000	17.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		247.00000	302,000	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		658.00000	595,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		324.00000	390,000	18.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		485.00000	433,000	18.35	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				163.83000	163.34800			0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				365.41300	363.23600			175,398,240.00	48	0.00
GOVI On	04/08/2011	GOVI		348.00	Call		152,360.00000	174,130,000		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		152,260.00000	174,030,000		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		152,460.00000	174,230,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				370.89500	368.65400			178,029,600.00	48	162.00
GOVI On	03/11/2011	GOVI		357.00	Call		116,540.00000	138,950,000		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		116,440.00000	138,850,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.01	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	356.99	Call		116,640.00000	139,050,000		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			376.54400	374.26900			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		52,690.00000	75,440,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		52,590.00000	75,340,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		52,790.00000	75,540,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.88200	156.87100			130,212,060.00	83	0.00
IGOV	On	03/11/2011	Index Future			159.49100	159.21100			132,377,530.00	83	83.00
IGOV	On	02/02/2012	Index Future			161.92000	161.63600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			424.25600	424.25600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			442.97200	437.20700			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.60000	5.59000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.62000	5.61000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	400.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.63000	5.66000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.65000	5.71000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.67000	5.75000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.78000	5.90000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.00000	6.14000			0.00	10	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.22000	6.38000			0.00	20	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.45000	6.62000			0.00	10	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.68000	6.85000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.92000	7.11000			0.00	500	750.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	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
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			361.44000	358.54800			0.00	0	0.00
OTH1	On	03/11/2011	Index Future			367.21600	363.89600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			372.80800	369.43800			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			7.05000	7.11700		3.00	6,401,235.00	50	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,512.00000	1,779,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	0,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,708.00000	1,975,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,316.00000	1,583,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		3.00000	0,000	2.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		333.00000	597,000	2.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	0,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		1,903.00000	2,170,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Call		2,680.00000	2,947,000	3.13	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	7.80	Put		0.00000	0,000	3.13	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Call		4,214.00000	4,481,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	0.00
R157	On	03/11/2011	Bond Future			7.16900	7.20300		3.25	120,501,897.60	980	10,452.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,861.00000	3,984,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		28.00000	24,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,035.00000	4,158,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		23.00000	19,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,688.00000	3,809,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		35.00000	29,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.25800	7.29500		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,280.00000	4,395,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		168.00000	154,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,432.00000	4,548,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		153.00000	140,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		4,130.00000	4,243,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		185.00000	169,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.36400	7.40500		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,218.00000	3,319,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		516.00000	484,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,343.00000	3,446,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		484.00000	454,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,094.00000	3,193,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		550.00000	516,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.49400	7.53900		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	02/08/2012	Bond Future	8.00	Call		2,496.00000	2,580,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,124.00000	1,073,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,595.00000	2,680,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,075.00000	1,025,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,399.00000	2,481,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,174.00000	1,121,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.10000	8.21200		9.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		474.00000	1,485,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		100.00000	0,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		884.00000	1,974,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		21.00000	0,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		188.00000	993,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		306.00000	0,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3.00000	0,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,352.00000	2,460,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Put		0.00000	0,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		4,673.00000	5,785,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Call		6,965.00000	8,076,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	0,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Call		13,451.00000	14,562,000	10.54	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	9.70	Put		0.00000	0,000	10.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.14100	8.27700		10.25	0.00	0	25,494.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,192.00000	8,356,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		476.00000	312,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		7,577.00000	8,759,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		418.00000	271,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,812.00000	7,957,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		543.00000	360,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		895.00000	617,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,352.00000	6,402,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,445.00000	2,690,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,712.00000	2,285,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,159.00000	1,609,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,863.00000	3,641,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,019.00000	4,947,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,416.00000	1,016,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,966.00000	9,164,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		365.00000	235,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.20100	8.34100		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,598.00000	8,623,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,557.00000	1,238,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,929.00000	8,972,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,448.00000	1,147,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,272.00000	8,278,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,673.00000	1,336,000	11.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.26700	8.41200		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,915.00000	8,875,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,598.00000	2,192,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,216.00000	9,193,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,464.00000	2,074,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,617.00000	8,561,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,739.00000	2,316,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.33800	8.48800		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,503.00000	7,347,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,135.00000	3,591,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,774.00000	7,636,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,962.00000	3,436,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,240.00000	7,067,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,318.00000	3,757,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			215.31454	215.30083			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		3,301.00000	3,315,000		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		3,251.00000	3,265,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	211.95	Call		3,351.00000	3,365,000		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			212.38502	212.37135			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		371.00000	385,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		321.00000	335,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		421.00000	435,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			236.16458	236.12934			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,629.00000	4,665,000		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		4,579.00000	4,615,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		4,679.00000	4,715,000		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			239.64821	239.61293			19,171,856.80	80	205.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,113.00000	1,148,000		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		1,063.00000	1,098,000		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		1,163.00000	1,198,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.71000	6.77100		2.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,459.00000	1,646,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,610.00000	1,797,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,308.00000	1,495,000	2.55	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.82500	6.83700		2.75	85,840,120.20	790	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,272.00000	3,305,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		13.00000	12,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,407.00000	3,440,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		11.00000	10,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,137.00000	3,170,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		16.00000	14,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.88900	6.90300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,543.00000	3,577,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		61.00000	58,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,663.00000	3,697,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		55.00000	52,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,424.00000	3,457,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		69.00000	65,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.97500	6.99000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,209.00000	2,235,000	2.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		390.00000	380,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,302.00000	2,329,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		365.00000	356,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,117.00000	2,143,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		417.00000	406,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.09000	7.10700		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,624.00000	1,646,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		765.00000	750,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,699.00000	1,721,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		731.00000	716,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,550.00000	1,572,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		800.00000	784,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			176.31535	176.28940			0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Call		175,289.00000	175,315,000		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		175,239.00000	175,265,000		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		175,339.00000	175,365,000		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			180.35468	178.88986			0.00	0	22,733.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,390.00000	179,855,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		178,340.00000	179,805,000		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		178,440.00000	179,905,000		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			180.43681	178.95013			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,950.00000	3,437,000		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		1,900.00000	3,387,000		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		2,000.00000	3,487,000		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			7.58500	7.67200		5.00	15,443,219.20	145	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,586.00000	2,012,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		0.00000	0,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,825.00000	2,251,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,346.00000	1,772,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		0.00000	0,000	4.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.67800	7.75900		5.25	4,154,553.20	40	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,561.00000	3,903,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		151.00000	111,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,764.00000	4,111,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		129.00000	94,000	5.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Call		3,360.00000	3,697,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		175.00000	131,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.76400	7.85000		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,396.00000	4,717,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		432.00000	364,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,580.00000	4,906,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		401.00000	338,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,218.00000	4,535,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		469.00000	397,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.86100	7.95200		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,199.00000	4,496,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		817.00000	719,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,359.00000	4,661,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		770.00000	677,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,041.00000	4,334,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		867.00000	765,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.97100	8.06700		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,160.00000	3,417,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,387.00000	1,246,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,301.00000	3,563,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,326.00000	1,190,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,023.00000	3,275,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,453.00000	1,307,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.76500	7.86200		6.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		762.00000	1,300,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1.00000	0,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,035.00000	1,574,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		494.00000	1,025,000	5.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		8.00000	0,000	5.89	0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.84400	7.94500		6.25	0.00	0	2,191.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,367.00000	4,862,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		159.00000	110,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,598.00000	5,100,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		136.00000	94,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,138.00000	4,626,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		185.00000	129,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.92300	8.02900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,322.00000	5,792,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		429.00000	346,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,531.00000	6,007,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		395.00000	318,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,116.00000	5,580,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		468.00000	379,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.01200	8.12400		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,328.00000	4,728,000	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		1,243.00000	1,078,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,501.00000	4,909,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,175.00000	1,018,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,157.00000	4,550,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,314.00000	1,142,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.11400	8.23200		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,269.00000	3,615,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,980.00000	1,752,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,421.00000	3,775,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,894.00000	1,673,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,121.00000	3,460,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,071.00000	1,835,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.46500	6.52100		2.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,068.00000	1,194,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	0,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,179.00000	1,305,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		957.00000	1,083,000	2.03	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000	2.03	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.61900	6.57500		2.00	0.00	0	12,577.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Call		2,359.00000	2,271,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		8.00000	10,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,456.00000	2,368,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		7.00000	8,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,262.00000	2,175,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		10.00000	12,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.67800	6.62900		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,485.00000	2,402,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		44.00000	49,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,568.00000	2,484,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		39.00000	44,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,402.00000	2,319,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		48.00000	54,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.77700	6.72000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,509.00000	1,441,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		283.00000	305,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,572.00000	1,503,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		268.00000	289,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,450.00000	1,383,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		302.00000	325,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.92700	6.85900		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,001.00000	944,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		473.00000	508,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,047.00000	989,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		451.00000	486,000	1.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.20	Call		956.00000	900,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		495.00000	531,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.86000	7.97700		6.75	7,743,604.00	80	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,589.00000	2,281,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,877.00000	2,569,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,301.00000	1,992,000	6.73	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	6.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.93100	8.05300		7.00	124,156,892.96	1,264	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,126.00000	4,749,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		233.00000	153,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,366.00000	4,998,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		201.00000	130,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,890.00000	4,502,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		269.00000	178,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,827.00000	1,430,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		945.00000	1,250,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,649.00000	2,072,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,095.00000	815,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,370.00000	2,877,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		686.00000	490,000	7.06	0.00	0	2,000.00
R207	On	02/02/2012	Bond Future			8.00500	8.13100		8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		5,288.00000	5,871,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		590.00000	467,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,504.00000	6,094,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		545.00000	429,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,076.00000	5,649,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		641.00000	507,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.08800	8.22100		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,326.00000	4,824,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,510.00000	1,284,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,506.00000	5,014,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,430.00000	1,213,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,149.00000	4,637,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,595.00000	1,358,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.18200	8.32100		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,048.00000	4,528,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,824.00000	1,569,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,221.00000	4,710,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,742.00000	1,496,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,879.00000	4,350,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,910.00000	1,646,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00
R207/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future			7.89000	7.99700		7.50	8,534,297.70	90	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,571.00000	2,246,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,878.00000	2,552,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1.00000	0,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,263.00000	1,938,000	7.48	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	7.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.95700	8.06800		8.25	17,080,311.52	184	6,146.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,348.00000	4,947,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		280.00000	194,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,601.00000	5,209,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		244.00000	167,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,100.00000	4,687,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		322.00000	224,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,858.00000	1,484,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,130.00000	1,441,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,112.00000	850,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,918.00000	2,341,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,709.00000	3,210,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		699.00000	515,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,114.00000	5,740,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		182.00000	123,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.02400	8.13800		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,643.00000	6,207,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		650.00000	527,000	9.14	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	9.05	Call		5,873.00000	6,444,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		601.00000	485,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,416.00000	5,971,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		703.00000	571,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.09800	8.21700		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,650.00000	6,176,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,205.00000	1,030,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,858.00000	6,393,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,138.00000	972,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,444.00000	5,962,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,274.00000	1,091,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.18000	8.30400		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,432.00000	4,900,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,927.00000	1,683,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,622.00000	5,099,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,842.00000	1,607,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,247.00000	4,706,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,019.00000	1,766,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.40000	8.55100		12.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Call		57.00000	842,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		481.00000	0,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		198.00000	1,257,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		206.00000	0,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		10.00000	423,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		853.00000	0,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,268.00000	12,533,000	13.47	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.42200	8.60800		13.75	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,689.00000	3,693,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,542.00000	1,001,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,930.00000	3,976,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,386.00000	886,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,459.00000	3,418,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,713.00000	1,126,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.47400	8.66400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,683.00000	5,743,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,042.00000	1,541,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,929.00000	6,014,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,908.00000	1,431,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,444.00000	5,476,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,187.00000	1,657,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.52900	8.72500		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,110.00000	6,124,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,963.00000	2,385,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Call		5,339.00000	6,376,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,812.00000	2,257,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,886.00000	5,877,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,122.00000	2,521,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.58700	8.78900		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,397.00000	7,489,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,896.00000	2,367,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,637.00000	7,747,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,772.00000	2,261,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,164.00000	7,236,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,030.00000	2,480,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			132.22658	132.20685			0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Call		26,207.00000	26,227,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		26,157.00000	26,177,000		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		26,257.00000	26,277,000		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	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.47569	132.45567			3,709,319.32	28	685.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,456.00000	1,476,000		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		1,406.00000	1,426,000		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		1,506.00000	1,526,000		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			109.08471	109.07285			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		107,573.00000	107,585,000		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		107,523.00000	107,535,000		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		107,623.00000	107,635,000		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			110.69384	110.68193			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		109,432.00000	109,444,000		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		109,382.00000	109,394,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,482.00000	109,494,000		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			111.04191	111.02991			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	02/02/2012	Bond Future	110.50	Call		530.00000	542,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		480.00000	492,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		580.00000	592,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			107.73953	107.72388			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		105,224.00000	105,240,000		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		105,174.00000	105,190,000		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		105,274.00000	105,290,000		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			109.32878	109.31314			37,937,086.66	347	2,807.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,813.00000	106,829,000		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		106,763.00000	106,779,000		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		106,863.00000	106,879,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.52551	109.50969			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,010.00000	1,026,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		960.00000	976,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,060.00000	1,076,000		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			8.41000	8.54100			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		4,724.00000	3,614,000		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		4,271.00000	3,162,000		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		5,180.00000	4,070,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.43400	8.60500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,187.00000	2,620,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,591.00000	3,024,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		781.00000	2,214,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.49400	8.67000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,631.00000	4,086,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,019.00000	4,474,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		2,240.00000	3,696,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.55400	8.73500			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,001.00000	5,478,000		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		4,374.00000	5,851,000		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		3,625.00000	5,102,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.61800	8.80400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,434.00000	4,931,000		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		3,806.00000	5,303,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,060.00000	4,557,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,092.16000	13,951.54000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	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
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

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	2.05	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			360.91700	359.11100			0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07770	1.05890		15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		94.00000	142,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		505.00000	365,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		31.00000	49,000	17.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		942.00000	772,000	17.08	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		262.00000	376,000	13.88	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		173.00000	99,000	13.88	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09370	1.07390		15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		298.00000	381,000	15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		559.00000	444,000	15.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		175.00000	227,000	16.56	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	1.15	Put		936.00000	790,000	16.56	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		511.00000	634,000	14.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		272.00000	197,000	14.37	0.00	0	0.00
Total for Derivatives :							2,827,543,309.76	133,449	1,139,703.00

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{2n} On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	500,000.00
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
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			89,900,000,000.00	899,000	2,129,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,059,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			2,388,000,000,000.00	23,880,000	5,970,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			1,228,000,000,000.00	12,280,000	4,070,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			1,424,000,000,000.00	14,240,000	3,660,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	100,000.00
ABL12B	On	08/03/2015			100.00000	100.00000			2,000,000,000,000.00	20,000,000	30,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			22,000,000,000.00	220,000	429,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		105,900,000,000.00		1,059,000	10,014,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		71,100,000,000.00		711,000	19,996,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1,500,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACCP2	On	08/08/2012	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			25,700,000,000.00	257,000	2,631,000.00
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			31,900,000,000.00	319,000	14,427,000.00
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	3,200,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	3,250,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			364,000,000,000.00	3,640,000	910,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	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
BAYD50	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
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		100,340,000,000.00		1,003,400	3,449,400.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000		350,000,000,000.00		3,500,000	1,250,000.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000		156,319,200,000.00		1,563,192	390,798.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000				0.00	0	0.00
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				0.00	0	3,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			980,000,000,000.00	9,800,000	2,450,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	946.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			12,800,000.00	128	128.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			30,600,000,000.00	306,000	4,569,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			720,000,000,000.00	7,200,000	1,240,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			23,800,000,000.00	238,000	9,424,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		676,000,000	0.00	6,760,000	1,690,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000		8,000,000,000,000.00		80,000,000	55,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	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
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			853,800,000.00	8,538,000	10,728,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			110,600,000,000.00	1,106,000	84,548,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,254,800,000,000.00	12,548,000	160,724,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			9,800,000,000.00	98,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
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	2,020,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	3,400,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	190,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,004,762,750,000.00	108,623,000	171,994,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,357,740,000,000.00	135,774,000	246,774,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			571,691,950,000.00	72,827,000	64,171,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			580,380,000,000.00	77,384,000	197,857,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			510,600,000,000.00	5,106,000	1,322,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			55,800,000,000.00	558,000	1,320,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	82,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		2,840,000,000,000.00	28,400,000	15,600,000.00	
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000,000	13,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	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			3,600,000.00	36	36.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,492,000,000,000.00	14,920,000	3,630,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			840,000,000,000.00	8,400,000	2,100,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			16,900,000,000.00	169,000	3,320,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			77,400,000,000.00	774,000	2,316,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX _{On} 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09 _{On} 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A _{On} 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B _{On} 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C _{On} 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 _{On} 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84 _{On} 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 _{On} 08/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 _{On} 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 _{On} 11/10/2011 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
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000		604,000,000,000.00		6,040,000	1,510,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			2,968,303,800,000.00	29,683,038	82,541,519.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	298,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			209,800,000,000.00	2,098,000	17,627,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	100,000.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	8,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			1,468,000,000,000.00	14,680,000	3,560,000.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			16,700,000,000.00	167,000	167,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,014,200,000,000.00	10,142,000	10,245,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			344,000,000,000.00	3,440,000	960,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			69,500,000,000.00	695,000	49,816,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	704,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	22,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			1,148,000,000,000.00	11,480,000	2,870,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			2,700,000,000,000.00	27,000,000	27,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			20,000,000,000,000.00	200,000,000	100,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			37,000,000,000,000.00	370,000,000	370,000,000.00
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
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		562,777,000,000.00		5,627,770	8,627,770.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	60,000,000.00
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			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		112,300,000,000.00		1,123,000	3,064,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		32,800,000,000.00		328,000	5,624,000.00
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		440,000,000,000.00		4,400,000	1,100,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	120,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,080,200,000,000.00		10,802,000	60,608,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			3,348,800,000,000.00	33,488,000	8,372,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			30,300,000,000.00	303,000	6,566,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			1,020,000,000,000.00	10,200,000	2,550,000.00
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			600,000,000,000.00	6,000,000	3,000,000.00
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			488,000,000,000.00	4,880,000	1,220,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			106,400,000,000.00	1,064,000	10,017,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	107,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	54,000.00
NED8	On	08/02/2014			100.00000	100.00000			40,300,000,000.00	403,000	3,982,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		71,194,000,000.00		711,940	10,355,970.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		744,400,000,000.00		7,444,000	116,819,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			1,200,000,000,000.00	12,000,000	76,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,600,000,000,000.00	16,000,000	71,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			79,450,500,000.00	794,505	4,748,505.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			12,600,000.00	126	126.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000		332,000,000,000.00	3,320,000	830,000.00	
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	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
PRM1A	On	15/02/2014			100.00000	100.00000			952,000,000,000.00	9,520,000	2,380,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.15000	5.19000			24,720,000,000.00	4,800,000	6,900,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.08500	7.11500			208,744,441,035,000.00	29,462,871,000	18,298,873,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.08000	8.21000			74,007,966,786,400.00	9,159,401,830	9,464,361,341.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.96000	0.96000		413,888,640,000.00		431,134,000	2,846,777,922.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		576,258,100,000.00		227,770,000	453,441,701.00
R201	On	21/12/2014	Spot Bond			6.76000	6.77000		9,146,489,560,000.00		1,353,031,000	3,706,770,000.00
R202	On	07/12/2033	Spot Bond			2.46000	2.51000		815,330,508,360.00		331,435,166	1,128,144,373.00
R203	On	15/09/2017	Spot Bond			7.59500	7.67000		49,901,717,110,000.00		6,570,338,000	5,665,636,000.00
R204	On	21/12/2018	Spot Bond			7.76500	7.86000		32,542,850,990,000.00		4,190,966,000	6,620,285,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.56000	6.52000		36,372,956,480,000.00		5,544,658,000	4,206,328,000.00
R207	On	15/01/2020	Spot Bond			7.86000	7.97500		72,273,981,180,000.00		9,195,163,000	8,568,883,000.00
R208	On	31/03/2021	Spot Bond			7.89000	7.99500		74,149,359,990,000.00		9,397,891,000	8,499,305,000.00
R209	On	31/03/2036	Spot Bond			8.37000	8.55000		50,338,644,750,000.00		6,014,175,000	10,282,626,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000		80,497,380,000.00		31,567,600	764,063,800.00
R211	On	31/01/2017	Spot Bond			1.80000	1.80000		5,202,000,000.00		2,890,000	1,182,510,000.00
R212	On	31/01/2022	Spot Bond			2.47000	2.47000		488,519,070,000.00		197,781,000	250,458,659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.37500	8.54000			22,467,118,375,000.00	2,682,641,000	2,958,039,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,888,587,500,000.00	1,367,475,000	2,118,350,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	2,500,000.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			864,000,000,000.00	8,640,000	2,160,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,084,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			24,800,000,000.00	248,000	17,589,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			39,400,000,000.00	394,000	2,930,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			16,800,000,000.00	168,000	3,395,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			41,200,000,000.00	412,000	680,000.00
SBS5	On	07/12/2011	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
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			712,200,000,000.00	7,122,000	4,301,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			47,752,000,000.00	477,520	238,760.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			1,167,033,600,000.00	11,670,336	5,835,168.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TH7A2	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		49,900,000,000.00		499,000	2,820,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		520,800,000,000.00		5,208,000	999,204,000.00
TN20	On	17/09/2020			100.00000	100.00000		6,193,000,000,000.00		61,930,000	241,744,000.00
TN23	On	06/11/2023			100.00000	100.00000		200,000,000,000.00		2,000,000	77,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		7,233,800,000,000.00		72,338,000	67,822,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			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
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	36,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			3,522,900,000,000.00	35,229,000	53,001,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	357,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							777,345,403,254,760.00	87,886,519,587	94,667,918,782.00
Grand Total:							777,348,230,798,070.00	17,886,653,036	94,669,058,485.00