



Daily MTM Report

Daily summary for: 19/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.19920	7.24110		18.52	189,763,712.80	26,359	227,601.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		19.00000	16,000	25.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		828.00000	867,000	25.48	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		17.00000	14,000	25.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		876.00000	915,000	25.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		21.00000	19,000	25.15	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		780.00000	820,000	25.15	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		594.00000	632,000	23.59	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		35.00000	31,000	23.59	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		101.00000	89,000	20.16	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		260.00000	290,000	20.16	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		456.00000	418,000	16.32	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		15.00000	19,000	16.32	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		369.00000	335,000	16.62	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		28.00000	36,000	16.62	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		297.00000	329,000	20.57	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		88.00000	78,000	20.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		417.00000	453,000	21.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		58.00000	52,000	21.83	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		548.00000	509,000	16.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	10,000	16.35	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		644.00000	604,000	16.38	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		87.00000	104,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		228.00000	203,000	17.88	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,559.00000	2,601,000	32.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		192.00000	219,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		133.00000	118,000	19.34	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		134.00000	156,000	18.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		175.00000	155,000	18.52	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	3,000	16.39	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		693.00000	652,000	16.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		501.00000	463,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	14,000	16.33	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		20.00000	26,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		411.00000	375,000	16.30	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		336.00000	369,000	20.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		77.00000	68,000	20.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		330.00000	298,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		39.00000	49,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		51.00000	45,000	22.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		460.00000	496,000	22.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		200.00000	178,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		109.00000	129,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		293.00000	264,000	17.25	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		52.00000	65,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		842.00000	800,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		39.00000	35,000	23.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		548.00000	586,000	23.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,491.00000	1,449,000	22.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		152.00000	135,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		161.00000	186,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		67.00000	59,000	21.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		376.00000	410,000	21.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,441.00000	1,399,000	21.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		15.00000	13,000	26.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		924.00000	964,000	26.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,391.00000	1,349,000	21.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		45.00000	40,000	22.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		504.00000	541,000	22.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		942.00000	900,000	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	17.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,541.00000	1,499,000	22.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		259.00000	232,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		68.00000	83,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		596.00000	556,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	7,000	16.36	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		116.00000	102,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		225.00000	253,000	19.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		27.00000	24,000	24.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		686.00000	725,000	24.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.29200	7.33620		18.62	23,830,256.00	3,268	66,026.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		304.00000	290,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		318.00000	348,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		285.00000	272,000	19.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		349.00000	380,000	19.10	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		324.00000	309,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		288.00000	317,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		70.00000	80,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		656.00000	622,000	16.60	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		800.00000	840,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		136.00000	132,000	21.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		142.00000	161,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		478.00000	453,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		260.00000	288,000	18.39	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		346.00000	330,000	18.39	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,196.00000	1,153,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		10.00000	11,000	17.03	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		415.00000	448,000	19.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		251.00000	240,000	19.57	1,200,000.00	5,000	9,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		912.00000	872,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		26.00000	30,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		959.00000	918,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		23.00000	26,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,100.00000	1,058,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		14.00000	16,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		129.00000	124,000	22.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		843.00000	882,000	22.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,391.00000	1,347,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	5,000	17.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		267.00000	256,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		381.00000	414,000	19.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		695.00000	660,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		59.00000	68,000	16.50	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		617.00000	585,000	16.70	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		81.00000	93,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		153.00000	148,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		717.00000	756,000	21.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		195.00000	187,000	20.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		559.00000	595,000	20.52	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		580.00000	550,000	16.80	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		94.00000	108,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,053.00000	1,011,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		17.00000	19,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,005.00000	964,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		19.00000	22,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,342.00000	1,299,000	17.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		6.00000	7,000	17.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		172.00000	166,000	21.00	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		636.00000	674,000	21.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		221.00000	212,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		485.00000	520,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		778.00000	741,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		42.00000	49,000	16.30	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,490.00000	1,446,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	4,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		162.00000	156,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		676.00000	714,000	21.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		234.00000	260,000	18.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		370.00000	352,000	18.16	1,760,000.00	5,000	13,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		821.00000	783,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		35.00000	41,000	16.21	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.38040	7.42900		18.44	36,902.00	5	17,595.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		600.00000	571,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		207.00000	227,000	17.02	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		572.00000	544,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		229.00000	250,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		631.00000	600,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		188.00000	206,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		622.00000	592,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		193.00000	212,000	16.96	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		538.00000	512,000	17.44	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		259.00000	282,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		490.00000	466,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		311.00000	336,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		757.00000	721,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		128.00000	141,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		513.00000	488,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		284.00000	308,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		793.00000	756,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		114.00000	126,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		370.00000	352,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		491.00000	522,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		257.00000	246,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		778.00000	816,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		426.00000	405,000	18.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		397.00000	425,000	18.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		192.00000	184,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,063.00000	1,104,000	21.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		830.00000	792,000	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		101.00000	112,000	16.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		184.00000	177,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,105.00000	1,147,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		722.00000	687,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		143.00000	157,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		246.00000	236,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		817.00000	856,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		564.00000	537,000	17.25	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		235.00000	257,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		869.00000	829,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		90.00000	99,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		406.00000	387,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		427.00000	457,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		208.00000	200,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		979.00000	1,020,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		281.00000	268,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		702.00000	738,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		591.00000	563,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		212.00000	233,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		910.00000	870,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		81.00000	90,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		294.00000	281,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		665.00000	701,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		236.00000	226,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		857.00000	896,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		269.00000	257,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		740.00000	777,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		217.00000	208,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		938.00000	978,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		446.00000	425,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		367.00000	395,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		467.00000	445,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		338.00000	365,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		687.00000	654,000	16.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		158.00000	174,000	16.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.46960	7.52310		18.37	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		614.00000	586,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		341.00000	366,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		591.00000	564,000	17.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		368.00000	394,000	17.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		638.00000	609,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		315.00000	339,000	17.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.56360	7.62050		18.47	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		762.00000	732,000	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		342.00000	368,000	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		738.00000	708,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		368.00000	394,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		790.00000	756,000	17.17	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		320.00000	342,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		394.00000	422,000	17.66	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	17/09/2012	Foreign Exchange Future	7.30	Call		714.00000	686,000	17.66	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.66260	7.71810		18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		666.00000	645,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		648.00000	682,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		647.00000	627,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		679.00000	714,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		684.00000	663,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		616.00000	650,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		845.00000	883,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		563.00000	546,000	19.58	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.63010	8.67030		20.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,319.00000	1,316,000	20.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,149.00000	1,186,000	20.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,300.00000	1,297,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,180.00000	1,217,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,338.00000	1,334,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,118.00000	1,154,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		842.00000	880,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,512.00000	1,510,000	19.44	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.49580	9.53600		21.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,777.00000	1,776,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,441.00000	1,480,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,759.00000	1,758,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,473.00000	1,512,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,796.00000	1,795,000	21.06	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		1,410.00000	1,449,000	21.06	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			7.19920	7.24110		18.52	35,996.00	5	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		22,837.00000	20,348,000	17.88	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		8,727.00000	10,428,000	17.88	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		20,019.00000	17,767,000	18.20	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		10,909.00000	12,847,000	18.20	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		25,937.00000	23,210,000	17.57	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		6,827.00000	8,290,000	17.57	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		13,370.00000	15,538,000	18.52	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		17,480.00000	15,458,000	18.52	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.29200	7.33620		18.62	0.00	0	31.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		47,818.00000	45,335,000	17.23	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		14,198.00000	16,135,000	17.23	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		44,875.00000	42,562,000	17.46	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		16,255.00000	18,362,000	17.46	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		50,920.00000	48,267,000	16.99	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		12,300.00000	14,067,000	16.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.94340	11.92410		15.21	370,245.40	31	29,798.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		477.00000	496,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		53.00000	53,000	14.74	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		439.00000	457,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		65.00000	64,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		518.00000	536,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		44.00000	43,000	14.69	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		366.00000	384,000	14.90	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		92.00000	91,000	14.90	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		141.00000	151,000	15.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		317.00000	308,000	15.79	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	11,000	16.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		935.00000	954,000	16.84	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,427.00000	1,446,000	19.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	3,000	19.59	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		984.00000	1,003,000	17.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		10.00000	10,000	17.17	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		17.00000	19,000	15.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		741.00000	762,000	15.55	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1,082.00000	1,101,000	17.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		8.00000	8,000	17.81	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		14.00000	15,000	16.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		838.00000	858,000	16.20	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		789.00000	810,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		15.00000	17,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		218.00000	233,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		194.00000	190,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		301.00000	318,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		127.00000	125,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		271.00000	287,000	15.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		147.00000	144,000	15.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		694.00000	715,000	15.23	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		20.00000	22,000	15.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,180.00000	1,199,000	18.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	6,000	18.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		333.00000	350,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		109.00000	107,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		243.00000	259,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		169.00000	166,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,279.00000	1,298,000	18.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		5.00000	5,000	18.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.08550	12.06890		15.94	725,130.00	60	11,887.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		652.00000	672,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		233.00000	237,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		622.00000	642,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		253.00000	257,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		683.00000	703,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		214.00000	218,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		380.00000	398,000	16.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		511.00000	513,000	16.17	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		893.00000	914,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		124.00000	129,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		512.00000	532,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		343.00000	347,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		593.00000	613,000	15.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		274.00000	278,000	15.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,599.00000	1,618,000	16.44	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		30.00000	33,000	16.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,408.00000	1,429,000	15.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		39.00000	44,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.22090	12.21120		15.92	122,209.00	10	2,612.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		989.00000	1,012,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		228.00000	241,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		954.00000	978,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		243.00000	257,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,024.00000	1,047,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		213.00000	226,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		920.00000	945,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		259.00000	274,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		718.00000	744,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		407.00000	423,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,330.00000	1,350,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		119.00000	129,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		771.00000	797,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		360.00000	376,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		538.00000	563,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		627.00000	642,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,060.00000	1,083,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		199.00000	212,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,416.00000	1,435,000	15.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		105.00000	114,000	15.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		828.00000	853,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		317.00000	332,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,250.00000	1,271,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		139.00000	150,000	15.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.35470	12.35470		15.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		926.00000	951,000	15.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		421.00000	446,000	15.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		899.00000	925,000	15.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		444.00000	470,000	15.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		955.00000	979,000	15.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		400.00000	424,000	15.13	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09450	0.09460		16.62	0.00	0	12,398.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,461.00000	1,451,000	22.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	22.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		492.00000	487,000	16.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		32.00000	37,000	16.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,460.00000	2,450,000	24.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	24.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,540.00000	1,140,550,000	31.43	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09580	0.09600		19.73	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,614.00000	1,596,000	18.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		14.00000	16,000	18.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		780.00000	774,000	19.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		180.00000	194,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,603.00000	2,583,000	22.67	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	22.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.38110	10.36210		15.46	8,138,782.40	784	61,139.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		717.00000	738,000	14.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		5.00000	7,000	14.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		668.00000	689,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		6.00000	8,000	14.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		767.00000	787,000	14.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		5.00000	6,000	14.64	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		9.00000	12,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		571.00000	593,000	13.38	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		203.00000	196,000	15.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		165.00000	177,000	15.46	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,064.00000	1,083,000	16.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		2.00000	2,000	16.25	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		234.00000	249,000	14.65	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		122.00000	118,000	14.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		396.00000	416,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		34.00000	35,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		88.00000	98,000	16.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		376.00000	367,000	16.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		964.00000	984,000	15.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	3,000	15.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		113.00000	125,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		301.00000	294,000	16.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		100.00000	110,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		338.00000	329,000	16.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		129.00000	140,000	15.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		267.00000	259,000	15.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.50470	10.48640		15.93	2,416,081.00	230	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		781.00000	800,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		95.00000	95,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		743.00000	762,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		107.00000	107,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		820.00000	838,000	14.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		84.00000	83,000	14.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		637.00000	655,000	14.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		151.00000	150,000	14.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		984.00000	1,003,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		48.00000	48,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,213.00000	1,232,000	14.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		27.00000	27,000	14.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,118.00000	1,137,000	14.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		32.00000	32,000	14.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.62420	10.61020		15.98	0.00	0	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		762.00000	777,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		252.00000	253,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		733.00000	748,000	14.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		273.00000	274,000	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
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		792.00000	807,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		232.00000	233,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,605.00000	1,619,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	45,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		678.00000	693,000	15.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		318.00000	319,000	15.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		965.00000	980,000	14.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		155.00000	156,000	14.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,651.00000	1,665,000	15.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	41,000	15.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		893.00000	908,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		183.00000	184,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		514.00000	529,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		504.00000	505,000	15.98	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			411.15400	409.51400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			417.41300	415.74800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			376.49900	375.20000			52,709,860.00	14	1,351.00
ALBI	On	02/02/2012	Index Future			382.23100	380.91200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.23600	7.27850		18.72	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		605.00000	569,000	16.36	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		27.00000	33,000	16.36	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		562.00000	528,000	16.50	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		34.00000	42,000	16.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		649.00000	612,000	16.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		21.00000	26,000	16.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		95.00000	113,000	17.42	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		373.00000	349,000	17.42	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		302.00000	334,000	19.62	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		180.00000	170,000	19.62	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.50620	7.50550		14.57	0.00	0	25,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		858.00000	858,000	19.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	19.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		808.00000	809,000	18.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	18.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		907.00000	908,000	19.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	19.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		129.00000	130,000	14.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		124.00000	124,000	14.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		156.00000	158,000	14.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		101.00000	102,000	14.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		517.00000	518,000	16.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		12.00000	12,000	16.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		336.00000	337,000	15.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		31.00000	31,000	15.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		107.00000	108,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		152.00000	152,000	14.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		379.00000	379,000	15.39	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	7.15	Put		24.00000	23,000	15.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		19.00000	19,000	16.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		464.00000	463,000	16.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		759.00000	760,000	18.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		4.00000	4,000	18.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		15.00000	15,000	16.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		510.00000	509,000	16.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		710.00000	710,000	17.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		5.00000	4,000	17.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		424.00000	425,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		19.00000	19,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	8,000	17.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		652.00000	652,000	17.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		187.00000	188,000	14.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		82.00000	82,000	14.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	12,000	16.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		557.00000	556,000	16.58	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.52110	7.52090		14.42	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		893.00000	893,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	22,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		847.00000	847,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		26.00000	26,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		939.00000	939,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		18.00000	18,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		254.00000	253,000	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
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		233.00000	232,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		367.00000	366,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		146.00000	145,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.54720	7.55170		14.31	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		486.00000	486,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		184.00000	189,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		456.00000	457,000	14.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		204.00000	210,000	14.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		517.00000	517,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		165.00000	170,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		400.00000	401,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		248.00000	254,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		699.00000	697,000	14.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		97.00000	100,000	14.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		251.00000	253,000	14.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		449.00000	456,000	14.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		374.00000	375,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		272.00000	278,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		660.00000	659,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		108.00000	112,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,369.00000	1,365,000	15.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	18,000	15.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.53830	8.50560		13.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,582.00000	1,607,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		376.00000	369,000	12.98	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	14/12/2015	Foreign Exchange Future	7.35	Call		1,545.00000	1,571,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		389.00000	383,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,619.00000	1,644,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		363.00000	356,000	13.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.30800	7.29710		12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		128.00000	133,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		81.00000	75,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		102.00000	106,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		105.00000	98,000	12.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		157.00000	163,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		60.00000	55,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		9.00000	9,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		512.00000	501,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	12,000	14.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		465.00000	454,000	14.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	7,000	15.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		560.00000	549,000	15.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		33.00000	34,000	13.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		286.00000	276,000	13.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		698.00000	709,000	15.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	15.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		403.00000	413,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		6.00000	5,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	4,000	15.40	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	7.95	Put		657.00000	646,000	15.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.38840	7.37900		12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		284.00000	291,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		155.00000	153,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		257.00000	264,000	12.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		178.00000	176,000	12.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		313.00000	321,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		134.00000	133,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		129.00000	133,000	13.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		400.00000	395,000	13.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		613.00000	622,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		34.00000	34,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		142.00000	147,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		363.00000	359,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		570.00000	579,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		41.00000	41,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		209.00000	215,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		230.00000	227,000	12.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		528.00000	537,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		49.00000	49,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		190.00000	196,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		261.00000	258,000	13.17	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00760	0.00610			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.25630	0.27140			0.00	0	21,898.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future			9.16360	9.16240		22.11	0.00	0	300.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,513.00000	1,515,000	24.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	24.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,464.00000	1,465,000	24.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	1,000	24.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,563.00000	1,565,000	25.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	25.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		778.00000	779,000	20.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		16.00000	15,000	20.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		285.00000	290,000	21.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		173.00000	176,000	21.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		312.00000	317,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		150.00000	153,000	21.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,364.00000	1,366,000	23.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	2,000	23.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		340.00000	345,000	21.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		128.00000	131,000	21.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		438.00000	442,000	20.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		76.00000	78,000	20.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		403.00000	408,000	20.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		91.00000	94,000	20.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		260.00000	265,000	21.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		198.00000	201,000	21.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		197.00000	202,000	22.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		285.00000	288,000	22.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,314.00000	1,316,000	23.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	2,000	23.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.32880	9.32780		21.34	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,092.00000	1,097,000	18.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		64.00000	68,000	18.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,048.00000	1,053,000	18.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		70.00000	74,000	18.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,136.00000	1,140,000	18.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		58.00000	61,000	18.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		929.00000	936,000	18.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		101.00000	107,000	18.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,226.00000	1,230,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		48.00000	51,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,457.00000	1,459,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		29.00000	30,000	19.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		892.00000	898,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		114.00000	119,000	19.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		658.00000	666,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		230.00000	237,000	19.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		424.00000	433,000	21.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		496.00000	504,000	21.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		529.00000	538,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		351.00000	359,000	20.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		968.00000	974,000	18.81	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	8.45	Put		90.00000	95,000	18.81	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,363.00000	1,366,000	19.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		35.00000	37,000	19.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,599.00000	1,601,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	22,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		719.00000	727,000	19.58	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		191.00000	198,000	19.58	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,695.00000	1,697,000	20.13	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		17.00000	18,000	20.13	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		785.00000	792,000	19.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		157.00000	163,000	19.36	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		630.00000	639,000	20.06	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		252.00000	260,000	20.06	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		855.00000	862,000	19.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		127.00000	133,000	19.14	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		406.00000	415,000	21.85	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		528.00000	536,000	21.85	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		506.00000	515,000	20.97	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		378.00000	386,000	20.97	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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			376.93500	375.70300			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		187,030.00000	199,350,000		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		186,930.00000	199,250,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		187,130.00000	199,450,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			382.67300	381.42200			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		124,220.00000	136,730,000		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		124,120.00000	136,630,000		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		124,320.00000	136,830,000		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	03/11/2011	Index Future			162.66200	162.21000			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.13800	164.68000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			451.76300	451.73700			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		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
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.56000	5.57000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.52000	5.57000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.44000	5.56000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.43000	5.56000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.43000	5.56000				0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.42000	5.57000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.42000	5.57000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.47000	5.64000				0.00	100	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.62000	5.79000				0.00	0	45,210.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.82000	5.98000				0.00	1,000	1,490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.05000	6.20000				0.00	0	540.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.26000	6.43000				0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			373.71300	372.06500			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			379.40200	377.72900			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.67000	6.70200		3.25	249,692,740.00	2,000	16,176.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,724.00000	5,846,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	1,000	3.47	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	03/11/2011	Bond Future	8.30	Call		5,903.00000	6,025,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	1,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,545.00000	5,666,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,027.00000	948,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		446.00000	489,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		284.00000	249,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,413.00000	1,500,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,705.00000	1,801,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		200.00000	174,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,210.00000	3,326,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		32.00000	26,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.71600	6.75100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,065.00000	6,186,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		35.00000	32,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,228.00000	6,349,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		32.00000	28,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,903.00000	6,023,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		40.00000	36,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.77200	6.81000		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,832.00000	4,944,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		179.00000	165,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,976.00000	5,089,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		166.00000	153,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,688.00000	4,800,000	3.64	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	03/05/2012	Bond Future	8.20	Put		193.00000	179,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.84300	6.88500		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,880.00000	3,981,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		525.00000	497,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,001.00000	4,103,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		498.00000	471,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,760.00000	3,860,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		552.00000	524,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			7.93600	7.98800		10.25	4,801,081.50	38	25,270.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,693.00000	10,188,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		130.00000	102,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,116.00000	10,615,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		109.00000	85,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,271.00000	9,762,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		154.00000	122,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		296.00000	241,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,601.00000	8,069,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,783.00000	1,561,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,898.00000	3,199,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		955.00000	813,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.35	Call		4,507.00000	4,888,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		5,995.00000	6,427,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		544.00000	454,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,540.00000	11,043,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		91.00000	72,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			7.99000	8.04300		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,776.00000	10,213,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		848.00000	761,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,147.00000	10,590,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		779.00000	698,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,408.00000	9,839,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		923.00000	829,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.04800	8.10300		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		9,953.00000	10,362,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,696.00000	1,571,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,290.00000	10,706,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,597.00000	1,479,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,617.00000	10,021,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,798.00000	1,668,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.11200	8.16900		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,296.00000	8,663,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,948.00000	2,771,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,605.00000	8,979,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,813.00000	2,643,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,995.00000	8,355,000	11.21	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	02/08/2012	Bond Future	8.70	Put		3,093.00000	2,909,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.78656	213.61569			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,616.00000	1,787,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		1,566.00000	1,737,000		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		1,666.00000	1,837,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			244.77815	244.41691			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,917.00000	6,278,000		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		5,867.00000	6,228,000		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		5,967.00000	6,328,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.34000	6.37900		2.75	0.00	0	1,348.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		4,578.00000	4,691,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,715.00000	4,828,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,441.00000	4,554,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	1,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.35700	6.39900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,833.00000	4,945,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		10.00000	9,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,959.00000	5,070,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		10.00000	8,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,708.00000	4,819,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		12.00000	10,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.38500	6.43200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,320.00000	3,422,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		140.00000	126,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,427.00000	3,531,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		128.00000	117,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,213.00000	3,314,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		151.00000	136,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.43000	6.48200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,587.00000	2,679,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		343.00000	319,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,678.00000	2,771,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		325.00000	302,000	2.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,497.00000	2,587,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		362.00000	335,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			184.93168	184.32533			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,825.00000	184,432,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		183,775.00000	184,382,000		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		183,875.00000	184,482,000		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			185.08215	184.46669			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,467.00000	8,082,000		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		7,417.00000	8,032,000		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		7,517.00000	8,132,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.30400	7.36800		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,288.00000	5,590,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		19.00000	13,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,509.00000	5,812,000	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	8.55	Put		15.00000	10,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,067.00000	5,368,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		24.00000	17,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.36900	7.43700		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,009.00000	6,298,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		160.00000	134,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,210.00000	6,502,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		146.00000	123,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,810.00000	6,097,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		176.00000	148,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.44300	7.51300		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,705.00000	5,970,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		401.00000	356,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,885.00000	6,153,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		374.00000	331,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,526.00000	5,788,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		430.00000	381,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.52700	7.60200		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,491.00000	4,735,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		771.00000	696,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,654.00000	4,902,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		731.00000	661,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,329.00000	4,570,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		811.00000	734,000	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	03/11/2011	Bond Future			7.49300	7.58200		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,205.00000	6,687,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		24.00000	15,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,455.00000	6,938,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		20.00000	12,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,956.00000	6,436,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		30.00000	19,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.55600	7.64900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,058.00000	7,521,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		165.00000	131,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,286.00000	7,751,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		149.00000	117,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,832.00000	7,291,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		184.00000	146,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.62700	7.72500		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,806.00000	6,217,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		690.00000	595,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,004.00000	6,420,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		647.00000	557,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,610.00000	6,016,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		736.00000	636,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.70800	7.81100		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,569.00000	4,938,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		1,212.00000	1,067,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,748.00000	5,123,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,153.00000	1,013,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,393.00000	4,757,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,275.00000	1,125,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.01900	6.05200		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,420.00000	3,488,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	1,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,518.00000	3,586,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,321.00000	3,389,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.99500	6.03300		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,533.00000	3,602,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		6.00000	5,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,620.00000	3,689,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		5.00000	5,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,446.00000	3,515,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		7.00000	6,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.98500	6.02900		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,415.00000	2,478,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		86.00000	78,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,487.00000	2,551,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		80.00000	73,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,343.00000	2,406,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		92.00000	84,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.98500	6.03700		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,811.00000	1,871,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		160.00000	148,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,870.00000	1,930,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		151.00000	140,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,753.00000	1,812,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		169.00000	156,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.66100	7.71900		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,878.00000	6,208,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		45.00000	33,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,142.00000	6,474,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		37.00000	28,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,616.00000	5,943,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		56.00000	41,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		781.00000	657,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,838.00000	2,056,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,874.00000	3,144,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		380.00000	308,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,822.00000	4,122,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		198.00000	156,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,851.00000	2,580,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		347.00000	418,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,142.00000	981,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,324.00000	1,505,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		682.00000	570,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,029.00000	2,259,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,071.00000	4,376,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		167.00000	131,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.72300	7.78300		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,927.00000	7,237,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		262.00000	228,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,165.00000	7,477,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		239.00000	206,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,691.00000	6,998,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		288.00000	251,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.79400	7.85700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,717.00000	5,989,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		901.00000	821,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,923.00000	6,199,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		846.00000	771,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,513.00000	5,781,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		959.00000	875,000	8.12	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	02/08/2012	Bond Future			7.87400	7.94000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,401.00000	5,666,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,145.00000	1,052,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,599.00000	5,868,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,088.00000	999,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,206.00000	5,467,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,205.00000	1,109,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.68800	7.75100		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,104.00000	6,486,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		63.00000	46,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,382.00000	6,767,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		52.00000	38,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,826.00000	6,205,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		75.00000	56,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		823.00000	684,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,068.00000	2,327,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		405.00000	325,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,184.00000	3,502,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,198.00000	4,548,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		215.00000	167,000	8.19	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		6,940.00000	7,329,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		35.00000	26,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.74500	7.81000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,293.00000	7,652,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		304.00000	261,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,545.00000	7,907,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		278.00000	237,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,042.00000	7,398,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		333.00000	287,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.80800	7.87500		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,188.00000	7,522,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		710.00000	639,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,419.00000	7,757,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		667.00000	600,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,959.00000	7,289,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		757.00000	682,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.87800	7.94800		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,810.00000	6,116,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,241.00000	1,135,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,025.00000	6,336,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,181.00000	1,079,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,599.00000	5,901,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,307.00000	1,196,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.23500	8.30200		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,324.00000	4,783,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		608.00000	486,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,640.00000	5,112,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		527.00000	418,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,016.00000	4,461,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		701.00000	565,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.28200	8.35000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,413.00000	6,858,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,164.00000	1,026,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,703.00000	7,157,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,074.00000	944,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,126.00000	6,563,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,261.00000	1,114,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.33100	8.40200		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,762.00000	7,189,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,963.00000	1,787,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,029.00000	7,465,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,850.00000	1,684,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,498.00000	6,918,000	15.20	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	8.95	Put		2,082.00000	1,899,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.38500	8.45700		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,184.00000	8,629,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,989.00000	1,829,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,455.00000	8,906,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,896.00000	1,742,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,919.00000	8,357,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,091.00000	1,924,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			136.78170	135.66682			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,667.00000	5,782,000		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		4,617.00000	5,732,000		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		4,717.00000	5,832,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.47588	112.04306			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		110,793.00000	111,226,000		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		110,743.00000	111,176,000		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		110,843.00000	111,276,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.85038	112.41096			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,911.00000	2,350,000		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		1,861.00000	2,300,000		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		1,961.00000	2,400,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			110.93280	110.42444			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,924.00000	108,433,000		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		107,874.00000	108,383,000		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		107,974.00000	108,483,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.15319	110.63712			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,137.00000	2,653,000		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		2,087.00000	2,603,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		2,187.00000	2,703,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.22500	8.28700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		3,881.00000	4,421,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		4,285.00000	4,825,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		3,475.00000	4,015,000		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			8.27900	8.34300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,365.00000	5,915,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		5,753.00000	6,303,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		4,974.00000	5,524,000		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			8.33300	8.39900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,774.00000	7,334,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		7,147.00000	7,707,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		6,398.00000	6,958,000		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			8.39100	8.45800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,251.00000	6,813,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,623.00000	7,184,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,877.00000	6,438,000		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			14,851.36000	14,873.30000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.12620	1.13310		17.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		433.00000	385,000	17.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		102.00000	123,000	17.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		183.00000	159,000	19.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		352.00000	397,000	19.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		844.00000	780,000	16.66	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		13.00000	18,000	16.66	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.14180	1.14920		18.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		731.00000	689,000	17.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		239.00000	271,000	17.37	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		477.00000	449,000	18.53	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		485.00000	531,000	18.53	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,088.00000	1,031,000	16.71	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		96.00000	113,000	16.71	0.00	0	0.00
Total for Derivatives :							535,602,996.10	43,904	1,073,693.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	11,750,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000,000.00	8,000,000	5,458,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			210,200,000,000.00	2,102,000	6,381,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	8,050,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	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	343,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	572,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,210,000.00
ABL10E	On	15/03/2015			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
ABL11E	On	29/09/2014			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	60,000,000.00
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		15,100,000,000.00		151,000	1,096,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			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	533,800.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	406,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	187,000.00
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	3,200,000.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	1,940,000.00
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
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			93,600,000,000.00	936,000	11,123,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			82,900,000,000.00	829,000	9,666,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	419,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	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
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	8,500,000.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
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		63,400,000,000.00		634,000	3,881,000.00
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		135,800,000,000.00		1,358,000	15,601,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	221,637.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	950,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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	180,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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
BCP51	On	18/11/2011			100.00000	100.00000		68,437,800,000,000.00	684,378,000	300,000,000.00	
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	1,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	500,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			90,800,000.00	908,000	5,752,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		160,000,000,000.00		1,600,000	164,100,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	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			120,000,000,000.00	1,200,000	300,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			53,500,000,000.00	535,000	5,249,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			38,300,000,000.00	383,000	9,129,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	350,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	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
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			559,900,000,000.00	5,599,000	8,563,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			566,500,000,000.00	5,665,000	233,095,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			54,100,000,000.00	541,000	170,368,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			1,026,044,700,000.00	10,260,447	13,128,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	1,000,000.00
EPF001	On	19/08/2015			100.00000	100.00000		6,370,000,000,000.00	63,700,000	538,500,000.00	
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	LOn	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	236,992,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			92,888,500,000.00	10,042,000	179,573,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			31,000,000,000.00	3,100,000	234,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			69,605,950,000.00	8,867,000	51,931,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			45,187,500,000.00	6,025,000	206,977,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,879,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			130,400,000,000.00	1,304,000	5,428,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	2,200,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		340,000,000,000.00		3,400,000	1,700,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
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			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			276,000,000,000.00	2,760,000	201,380,000.00
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
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			30,100,000,000.00	301,000	4,257,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			120,100,000,000.00	1,201,000	103,820,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			1,942,000,000,000.00	19,420,000	9,760,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		165,600,000,000.00		1,656,000	146,837,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		49,600,000,000.00		496,000	17,893,000.00
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	12,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	600,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			11,500,000,000.00	115,000	3,576,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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
ING120	On	24/08/2012			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
ING125	On	16/11/2011			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			22,800,000,000.00	228,000	670,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			123,000,000,000.00	1,230,000	51,137,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			1,040,000,000,000.00	10,400,000	2,600,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	233,590.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	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
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000		8,300,000,000.00	83,000,000	83,000,000.00	
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			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
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			6,527,750,000,000.00	65,277,500	35,838,750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		40,000,000,000.00		400,000	16,484,900.00
MTN02	On	13/07/2014			100.00000	100.00000		191,600,000,000.00		1,916,000	5,954,000.00
MTN03	On	13/07/2015			100.00000	100.00000		1,360,000,000,000.00		13,600,000	21,300,000.00
MTN04	On	13/07/2017			100.00000	100.00000		58,500,000,000.00		585,000	7,353,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	10/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502 On	14/08/2020	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
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		7,244,460,000,000.00		72,444,600	73,222,300.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,913,400,000,000.00		19,134,000	17,734,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		53,300,000,000.00		533,000	7,252,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
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		1,076,000,000,000.00		10,760,000	5,180,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			182,600,000,000.00	1,826,000	12,906,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	276,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			98,400,000,000.00	984,000	5,989,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,525,200,000,000.00		15,252,000	26,628,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		190,000,000,000.00		1,900,000	8,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			163,300,000,000.00	1,633,000	55,509,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			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
PC2A4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			4.69500	4.72500			0.00	0	93,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.63000	6.66000			168,957,086,506,650.00	25,483,723,455	17,958,757,618.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.89000	7.94000			75,789,135,186,840.00	9,605,720,556	9,750,795,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.55000	0.60000			11,000,000,000.00	20,000,000	2,189,967,000.00
R197	On	07/12/2023	Spot Bond			2.31500	2.33000			115,518,500,000.00	49,900,000	192,387,000.00
R201	On	21/12/2014	Spot Bond			6.32000	6.35500			7,398,387,920,000.00	1,170,631,000	3,423,133,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.33000			755,328,420,000.00	326,982,000	1,009,800,000.00
R203	On	15/09/2017	Spot Bond			7.25000	7.31000			37,364,709,250,000.00	5,153,753,000	6,182,155,000.00
R204	On	21/12/2018	Spot Bond			7.44000	7.52500			34,828,075,920,000.00	4,681,193,000	7,404,685,039.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.02500	6.05500		31,407,204,350,000.00		5,212,814,000	5,274,393,000.00
R207	On	15/01/2020	Spot Bond			7.61000	7.66500		29,602,146,610,000.00		3,889,901,000	6,788,703,000.00
R208	On	31/03/2021	Spot Bond			7.64000	7.70000		24,941,429,400,000.00		3,264,585,000	7,596,733,000.00
R209	On	31/03/2036	Spot Bond			8.19500	8.26000		25,601,220,975,000.00		3,124,005,000	9,598,317,000.00
R210	On	31/03/2028	Spot Bond			2.32000	2.38000		1,129,608,000,000.00		486,900,000	729,598,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.57500			0.00	0	735,500,000.00
R212	On	31/01/2022	Spot Bond			2.32000	2.37000		668,160,000,000.00		288,000,000	510,563,000.00
R213	On	28/02/2031	Spot Bond			8.18000	8.24000		10,429,500,000,000.00		1,275,000,000	1,875,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		7,614,750,000,000.00		1,171,500,000	3,272,033,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	1,360,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			58,400,000,000.00	584,000	18,645,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			91,700,000,000.00	917,000	4,372,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			38,300,000,000.00	383,000	4,717,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	512,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			216,109,300,000.00	2,161,093	2,161,093.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			216,109,300,000.00	2,161,093	2,161,093.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
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			69,500,000,000.00	695,000	717,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			967,068,300,000.00	9,670,683	11,501,683.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,147,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	100,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN835On 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 19/08/2012 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
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 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
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000		79,000,000,000,000.00	790,000,000	342,000,000.00	
SYN858	On	16/09/2011			100.00000	100.00000		23,200,000,000,000.00	232,000,000	116,000,000.00	
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	200,468.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	3,000,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	5,000,000.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			38,279,200,000.00	382,792	95,698.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		73,700,000,000.00		737,000	5,088,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		215,900,000,000.00		2,159,000	1,003,094,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		234,900,000,000.00		2,349,000	237,259,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		910,000,000,000.00		9,100,000	80,300,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	147,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,355,900,000,000.00	23,559,000	25,541,000.00
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			2,100,000,000,000.00	21,000,000	7,000,000.00
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			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		51,600,000,000.00		516,000	54,011,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000		80,000,000,000.00		800,000	800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	129,250,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							690,912,963,788,490.00	67,573,252,219	93,396,329,449.00
Grand Total:							690,913,499,391,486.00	67,573,296,123	93,397,403,142.00