

# Daily MTM Report

Daily summary for: 22/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			7.24030	7.19920		18.30	61,129,852.90	8,443	226,986.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		16.00000	17,000	26.08	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		867.00000	827,000	26.08	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		14.00000	15,000	26.45	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		915.00000	875,000	26.45	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		19.00000	20,000	25.71	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		820.00000	780,000	25.71	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		632.00000	592,000	23.69	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		31.00000	32,000	23.69	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		89.00000	92,000	19.75	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		290.00000	252,000	19.75	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		418.00000	452,000	16.24	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		19.00000	12,000	16.24	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		335.00000	362,000	15.97	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		36.00000	22,000	15.97	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		329.00000	290,000	20.23	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	7.45	Call		78.00000	80,000	20.23	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		453.00000	413,000	21.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		52.00000	53,000	21.67	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		509.00000	546,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		10.00000	6,000	16.52	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	16.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		604.00000	643,000	16.80	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		104.00000	78,000	17.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		203.00000	218,000	17.30	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,601.00000	2,560,000	34.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		219.00000	183,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		118.00000	123,000	18.78	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		156.00000	124,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		155.00000	164,000	17.97	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		3.00000	2,000	16.93	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		652.00000	692,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		463.00000	499,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		14.00000	9,000	16.38	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		26.00000	16,000	16.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		375.00000	406,000	16.10	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		369.00000	330,000	20.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		68.00000	70,000	20.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		298.00000	322,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		49.00000	32,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		45.00000	46,000	22.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		496.00000	456,000	22.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		178.00000	190,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		129.00000	100,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		264.00000	285,000	16.63	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		65.00000	45,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		800.00000	841,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		35.00000	36,000	23.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		586.00000	546,000	23.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,449.00000	1,490,000	23.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		135.00000	142,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		186.00000	152,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		59.00000	61,000	21.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		410.00000	371,000	21.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,399.00000	1,440,000	23.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		13.00000	13,000	26.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		964.00000	923,000	26.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,349.00000	1,390,000	22.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		40.00000	41,000	22.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		541.00000	501,000	22.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		900.00000	941,000	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,499.00000	1,540,000	23.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		232.00000	250,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		83.00000	60,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		556.00000	594,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		7.00000	4,000	16.66	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		102.00000	107,000	19.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		253.00000	217,000	19.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		24.00000	25,000	24.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		725.00000	685,000	24.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.33340	7.29200		18.56	41,741,712.80	5,692	62,706.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		290.00000	302,000	18.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		348.00000	319,000	18.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		272.00000	283,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		380.00000	350,000	18.81	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		309.00000	322,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		317.00000	289,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		80.00000	67,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		622.00000	650,000	16.30	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		840.00000	803,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		132.00000	136,000	21.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		161.00000	140,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		453.00000	473,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		288.00000	261,000	18.07	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		330.00000	344,000	18.07	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,153.00000	1,192,000	16.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		11.00000	9,000	16.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		448.00000	416,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		240.00000	249,000	19.31	249,000.00	1,000	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		872.00000	908,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		30.00000	25,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		918.00000	954,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		26.00000	21,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,058.00000	1,096,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		16.00000	13,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		124.00000	129,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		882.00000	846,000	22.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,347.00000	1,388,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	5,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		256.00000	266,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		414.00000	383,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		660.00000	690,000	16.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		68.00000	57,000	16.19	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		585.00000	612,000	16.41	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		93.00000	79,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		148.00000	153,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		756.00000	720,000	21.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		187.00000	194,000	20.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		595.00000	561,000	20.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		550.00000	575,000	16.52	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		108.00000	92,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,011.00000	1,048,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		19.00000	15,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		964.00000	1,001,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		22.00000	18,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,299.00000	1,338,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		7.00000	5,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		166.00000	172,000	20.80	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		674.00000	639,000	20.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		212.00000	220,000	19.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		520.00000	487,000	19.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		741.00000	772,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		49.00000	39,000	15.98	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,446.00000	1,486,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	3,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		156.00000	162,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		714.00000	679,000	21.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		260.00000	233,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		352.00000	366,000	17.82	366,000.00	1,000	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		783.00000	817,000	16.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		41.00000	34,000	16.08	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.42170	7.38040		18.26	6,100,637.40	822	17,775.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		571.00000	591,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		227.00000	205,000	16.77	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		544.00000	563,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		250.00000	227,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		600.00000	622,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		206.00000	186,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		592.00000	613,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		212.00000	191,000	16.70	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		512.00000	530,000	17.21	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		282.00000	258,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		466.00000	483,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		336.00000	311,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		721.00000	746,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		141.00000	124,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		488.00000	506,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		308.00000	284,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		756.00000	782,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		126.00000	110,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		352.00000	365,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		522.00000	493,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		246.00000	255,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		816.00000	783,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		405.00000	420,000	18.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		425.00000	398,000	18.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		184.00000	190,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,104.00000	1,068,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		792.00000	819,000	16.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		112.00000	97,000	16.17	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		177.00000	183,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,147.00000	1,111,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		687.00000	711,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		157.00000	139,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		236.00000	244,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		856.00000	822,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		537.00000	556,000	17.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		257.00000	234,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		829.00000	858,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		99.00000	86,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		387.00000	401,000	18.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		457.00000	429,000	18.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		200.00000	206,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,020.00000	984,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		268.00000	278,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		738.00000	706,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		563.00000	583,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		233.00000	211,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		870.00000	899,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		90.00000	77,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		281.00000	291,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		701.00000	669,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		226.00000	234,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		896.00000	862,000	20.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		257.00000	266,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		777.00000	744,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		208.00000	215,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		978.00000	943,000	21.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		425.00000	440,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		395.00000	368,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		445.00000	461,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		365.00000	339,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		654.00000	677,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		174.00000	155,000	16.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.51090	7.46960		18.19	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		586.00000	603,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		366.00000	342,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		564.00000	580,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		394.00000	369,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		609.00000	627,000	17.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		339.00000	316,000	17.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.60460	7.56360		18.51	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		732.00000	752,000	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		368.00000	347,000	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		708.00000	728,000	17.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		394.00000	373,000	17.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		756.00000	779,000	17.07	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		342.00000	324,000	17.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		422.00000	400,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		686.00000	705,000	17.51	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.70360	7.66260		18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		645.00000	662,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		682.00000	658,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		627.00000	644,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		714.00000	690,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		663.00000	680,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		650.00000	626,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		883.00000	857,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		546.00000	561,000	19.50	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.67220	8.63010		20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,316.00000	1,336,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,186.00000	1,164,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,297.00000	1,317,000	20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,217.00000	1,195,000	20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,334.00000	1,355,000	20.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,154.00000	1,133,000	20.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		880.00000	857,000	19.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,510.00000	1,529,000	19.31	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.53790	9.49580		21.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,776.00000	1,799,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,480.00000	1,461,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,758.00000	1,781,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,512.00000	1,493,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,795.00000	1,817,000	21.04	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		1,449.00000	1,429,000	21.04	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			7.24030	7.19920		18.30	0.00	0	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		20,348.00000	21,848,000	17.30	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		10,428.00000	7,818,000	17.30	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		17,767.00000	18,994,000	17.63	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		12,847.00000	9,964,000	17.63	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		23,210.00000	25,005,000	16.97	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		8,290.00000	5,975,000	16.97	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		15,538.00000	12,409,000	17.97	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		15,458.00000	16,439,000	17.97	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.33340	7.29200		18.56	0.00	0	31.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		45,335.00000	47,302,000	16.84	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		16,135.00000	13,962,000	16.84	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		42,562.00000	44,398,000	17.08	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		18,362.00000	16,058,000	17.08	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		48,267.00000	50,562,000	16.73	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		14,067.00000	12,222,000	16.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.91140	11.94340		15.37	4,812,205.60	404	29,902.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		496.00000	465,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		53.00000	54,000	14.97	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		457.00000	426,000	15.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		64.00000	65,000	15.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		536.00000	505,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		43.00000	44,000	14.93	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	11.65	Call		384.00000	355,000	15.12	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		91.00000	94,000	15.12	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		151.00000	133,000	16.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		308.00000	322,000	16.14	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	11,000	17.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		954.00000	922,000	17.08	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,446.00000	1,414,000	20.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	3,000	20.18	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		1,003.00000	971,000	17.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		10.00000	10,000	17.46	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		19.00000	17,000	15.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		762.00000	728,000	15.55	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1,101.00000	1,069,000	18.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		8.00000	8,000	18.23	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		15.00000	14,000	16.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		858.00000	825,000	16.31	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		810.00000	776,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		17.00000	15,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		233.00000	208,000	15.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		190.00000	197,000	15.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		318.00000	290,000	15.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		125.00000	129,000	15.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		287.00000	261,000	15.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		144.00000	150,000	15.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		715.00000	681,000	15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		22.00000	20,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,199.00000	1,167,000	18.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	6,000	18.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		350.00000	321,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		107.00000	110,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		259.00000	233,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		166.00000	172,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,298.00000	1,266,000	19.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		5.00000	5,000	19.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.05240	12.08550		16.05	1,590,916.80	132	11,885.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		672.00000	651,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		237.00000	249,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		642.00000	621,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		257.00000	269,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		703.00000	681,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		218.00000	229,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		398.00000	383,000	16.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		513.00000	531,000	16.40	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		914.00000	888,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		129.00000	136,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		532.00000	513,000	15.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		347.00000	361,000	15.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		613.00000	593,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		278.00000	291,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,618.00000	1,586,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		33.00000	34,000	16.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,429.00000	1,397,000	15.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		44.00000	45,000	15.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.18590	12.22090		16.10	2,437,180.00	200	2,812.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,012.00000	989,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		241.00000	253,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		978.00000	955,000	15.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		257.00000	269,000	15.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,047.00000	1,023,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		226.00000	237,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		945.00000	922,000	15.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		274.00000	286,000	15.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		744.00000	725,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		423.00000	439,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,350.00000	1,322,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		129.00000	136,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		797.00000	777,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		376.00000	391,000	15.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		563.00000	548,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		642.00000	662,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,083.00000	1,058,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		212.00000	222,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,435.00000	1,406,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		114.00000	120,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		853.00000	831,000	15.37	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		332.00000	345,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,271.00000	1,243,000	15.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		150.00000	157,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.31970	12.35470		15.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		951.00000	931,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		446.00000	461,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		925.00000	905,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		470.00000	485,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		979.00000	958,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		424.00000	438,000	15.27	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09430	0.09450		15.80	28,290.00	300	12,698.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,451.00000	1,431,000	22.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	22.31	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		487.00000	460,000	15.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		37.00000	30,000	15.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,450.00000	2,430,000	24.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	24.44	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.41	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,550.00000	1,140,570,000	32.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09570	0.09580		23.08	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,596.00000	1,584,000	17.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		16.00000	14,000	17.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		774.00000	756,000	19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		194.00000	186,000	19.37	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		2,583.00000	2,573,000	22.50	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	22.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.41080	10.38110		15.28	20,301,060.00	1,950	61,239.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		738.00000	766,000	14.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		7.00000	5,000	14.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		689.00000	716,000	14.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		8.00000	5,000	14.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		787.00000	815,000	15.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		6.00000	4,000	15.02	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		12.00000	8,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		593.00000	619,000	13.26	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		196.00000	170,000	15.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		177.00000	181,000	15.28	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,083.00000	1,112,000	17.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	17.28	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		249.00000	257,000	14.41	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		118.00000	96,000	14.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		416.00000	435,000	12.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		35.00000	24,000	12.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		98.00000	98,000	16.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		367.00000	337,000	16.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		984.00000	1,013,000	16.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		3.00000	2,000	16.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		125.00000	125,000	16.14	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		294.00000	264,000	16.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		110.00000	111,000	16.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		329.00000	300,000	16.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		140.00000	142,000	15.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		259.00000	231,000	15.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.53490	10.50470		16.00	0.00	0	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		800.00000	821,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		95.00000	86,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		762.00000	782,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		107.00000	97,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		838.00000	860,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		83.00000	75,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		655.00000	672,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		150.00000	137,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,003.00000	1,028,000	14.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		48.00000	43,000	14.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,232.00000	1,261,000	14.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		27.00000	26,000	14.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,137.00000	1,166,000	14.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		32.00000	31,000	14.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.65390	10.62420		15.98	2,130,780.00	200	8,303.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		777.00000	791,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		253.00000	237,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		748.00000	762,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		274.00000	258,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		807.00000	824,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		233.00000	220,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,619.00000	1,647,000	15.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	43,000	15.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		693.00000	705,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		319.00000	301,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		980.00000	1,000,000	14.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		156.00000	146,000	14.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,665.00000	1,694,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	40,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		908.00000	927,000	14.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		184.00000	173,000	14.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		529.00000	537,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		505.00000	483,000	15.87	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			412.58700	411.15400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			418.86700	417.41300			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			377.20900	376.49900			101,846,430.00	27	1,328.00
ALBI	On	02/02/2012	Index Future			382.95100	382.23100			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.27790	7.23600		18.55	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		569.00000	601,000	15.95	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		33.00000	23,000	15.95	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		528.00000	558,000	16.07	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		42.00000	30,000	16.07	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		612.00000	646,000	15.83		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		26.00000	18,000	15.83		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		113.00000	90,000	16.82		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		349.00000	368,000	16.82		0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		334.00000	300,000	19.21		0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		170.00000	178,000	19.21		0.00	0	6,757.00
ANY DAOn	26/08/2011	Can-Do Future			7.21460	7.10000		20.04		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Call		0.00000	135,000	20.68		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Put		0.00000	20,000	20.68		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Call		0.00000	99,000	20.36		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Put		0.00000	34,000	20.36		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Call		0.00000	176,000	21.00		0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Put		0.00000	11,000	21.00		0.00	25,000	25,000.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.53100	7.50620		14.55		0.00	0	25,285.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		858.00000	883,000	19.95		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	19.95		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		809.00000	833,000	19.49		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		3.00000	2,000	19.49		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		908.00000	932,000	20.42		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	20.42		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		130.00000	137,000	14.55		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		124.00000	106,000	14.55		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		158.00000	166,000	14.70		0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		102.00000	85,000	14.70		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	7.00	Call		518.00000	540,000	16.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		12.00000	9,000	16.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		337.00000	355,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		31.00000	24,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		108.00000	113,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		152.00000	132,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		379.00000	399,000	15.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		23.00000	18,000	15.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		19.00000	18,000	15.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		463.00000	437,000	15.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		760.00000	784,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		4.00000	3,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		15.00000	14,000	16.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		509.00000	483,000	16.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		710.00000	734,000	18.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		4.00000	3,000	18.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		425.00000	445,000	16.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		19.00000	14,000	16.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	7,000	16.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		652.00000	626,000	16.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		188.00000	199,000	14.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		82.00000	68,000	14.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	11,000	16.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		556.00000	530,000	16.46	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.54590	7.52110		14.41	0.00	0	780.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		893.00000	915,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		22.00000	19,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		847.00000	869,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		26.00000	23,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		939.00000	966,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		18.00000	20,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		253.00000	263,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		232.00000	217,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		366.00000	380,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		145.00000	134,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.57280	7.54720		14.32	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		486.00000	501,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		189.00000	178,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		457.00000	470,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		210.00000	197,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		517.00000	532,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		170.00000	159,000	13.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		401.00000	413,000	14.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		254.00000	240,000	14.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		697.00000	717,000	14.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		100.00000	94,000	14.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		253.00000	259,000	14.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		456.00000	436,000	14.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		375.00000	387,000	14.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		278.00000	264,000	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		659.00000	678,000	14.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		112.00000	105,000	14.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,365.00000	1,390,000	15.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		18.00000	17,000	15.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.56780	8.53830		13.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,607.00000	1,629,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		369.00000	361,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,571.00000	1,593,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		383.00000	375,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,644.00000	1,666,000	13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		356.00000	348,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.32640	7.30800		11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		133.00000	137,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		75.00000	61,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		106.00000	108,000	11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		98.00000	82,000	11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		163.00000	170,000	11.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		55.00000	44,000	11.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		9.00000	10,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		501.00000	484,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	12,000	14.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		454.00000	436,000	14.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	7,000	15.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		549.00000	531,000	15.47	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	7.55	Call		34.00000	34,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		276.00000	258,000	13.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		709.00000	727,000	15.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	15.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		413.00000	430,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		5.00000	4,000	12.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	4,000	16.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		646.00000	628,000	16.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.40710	7.38840		12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		291.00000	298,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		153.00000	141,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		264.00000	270,000	12.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		176.00000	163,000	12.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		321.00000	328,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		133.00000	121,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		133.00000	135,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		395.00000	378,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		622.00000	636,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		34.00000	29,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		147.00000	149,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		359.00000	342,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		579.00000	592,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		41.00000	35,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		215.00000	219,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		227.00000	212,000	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		537.00000	550,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		49.00000	43,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		196.00000	199,000	12.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		258.00000	242,000	12.99	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00500	0.00760			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.28350	0.25630			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.22460	9.16360		22.04	5,534,760.00	600	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,515.00000	1,576,000	26.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	26.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,465.00000	1,526,000	26.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	1,000	26.12	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,565.00000	1,626,000	26.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	26.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		779.00000	836,000	20.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		15.00000	11,000	20.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		290.00000	314,000	21.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		176.00000	139,000	21.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		317.00000	344,000	21.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		153.00000	119,000	21.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,366.00000	1,426,000	25.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	1,000	25.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		345.00000	375,000	20.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		131.00000	100,000	20.90	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		442.00000	481,000	20.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		78.00000	56,000	20.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		408.00000	444,000	20.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		94.00000	69,000	20.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		265.00000	286,000	21.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		201.00000	161,000	21.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		202.00000	216,000	22.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		288.00000	241,000	22.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,316.00000	1,376,000	24.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	1,000	24.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.38710	9.32880		21.53	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,097.00000	1,150,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		68.00000	63,000	19.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,053.00000	1,106,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		74.00000	69,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,140.00000	1,194,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		61.00000	57,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		936.00000	981,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		107.00000	94,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,230.00000	1,284,000	19.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		51.00000	47,000	19.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,459.00000	1,515,000	20.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		30.00000	28,000	20.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		898.00000	942,000	19.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		119.00000	105,000	19.05	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	8.90	Call		666.00000	700,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		237.00000	213,000	19.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		433.00000	454,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		504.00000	467,000	21.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		538.00000	563,000	20.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		359.00000	326,000	20.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		974.00000	1,020,000	18.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		95.00000	83,000	18.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,366.00000	1,422,000	19.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		37.00000	35,000	19.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,601.00000	1,658,000	20.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		22.00000	21,000	20.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		727.00000	764,000	19.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		198.00000	177,000	19.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,697.00000	1,753,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		18.00000	16,000	20.56	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		792.00000	833,000	19.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		163.00000	146,000	19.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		639.00000	669,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		260.00000	232,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		862.00000	905,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		133.00000	118,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		415.00000	435,000	21.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		536.00000	498,000	21.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		515.00000	540,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		386.00000	353,000	20.79	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			377.73300	376.93500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		199,350.00000	207,330,000		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		199,250.00000	207,230,000		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		199,450.00000	207,430,000		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			383.48200	382.67300			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		136,730.00000	144,820,000		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		136,630.00000	144,720,000		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		136,830.00000	144,920,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			162.84800	162.66200			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.32700	165.13800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.25200	451.76300			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.55000	5.56000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.52000	5.52000			0.00	0	400.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.44000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.40000	5.43000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.39000	5.43000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.40000	5.42000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.40000	5.42000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.40000	5.47000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.48000	5.62000			0.00	0	45,210.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.65000	5.82000			0.00	0	1,490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.88000	6.05000			0.00	750	1,290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.11000	6.26000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			373.95800	373.71300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			379.65000	379.40200			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			6.58400	6.67000		3.25	0.00	0	16,176.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,846.00000	6,174,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,025.00000	6,353,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,666.00000	5,995,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	1,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		948.00000	748,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		489.00000	618,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		249.00000	171,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,500.00000	1,751,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,801.00000	2,071,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		174.00000	116,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,326.00000	3,643,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		26.00000	14,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.62300	6.71600		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,186.00000	6,509,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		32.00000	23,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,349.00000	6,673,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		28.00000	20,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,023.00000	6,345,000	3.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		36.00000	26,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.67000	6.77200		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,944.00000	5,251,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		165.00000	133,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,089.00000	5,398,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		153.00000	123,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,800.00000	5,104,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		179.00000	144,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.73100	6.84300		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,981.00000	4,254,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		497.00000	425,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,103.00000	4,380,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		471.00000	404,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,860.00000	4,130,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		524.00000	449,000	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			7.94600	7.93600		10.25	22,723,822.80	180	25,090.00
R186	On	03/11/2011	Bond Future	9.00	Call		10,188.00000	10,081,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		102.00000	96,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,615.00000	10,509,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		85.00000	80,000	10.64	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	8.95	Call		9,762.00000	9,654,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		122.00000	115,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		241.00000	231,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		8,069.00000	7,958,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,561.00000	1,556,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,199.00000	3,093,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		813.00000	801,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,888.00000	4,775,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		6,427.00000	6,314,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		454.00000	441,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		11,043.00000	10,937,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		72.00000	66,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.00000	7.99000		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		10,213.00000	10,108,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		761.00000	755,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,590.00000	10,485,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		698.00000	692,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,839.00000	9,735,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		829.00000	825,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.05800	8.04800		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,362.00000	10,265,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,571.00000	1,571,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,706.00000	10,608,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,479.00000	1,478,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		10,021.00000	9,924,000	11.66	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		1,668.00000	1,668,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.12200	8.11200		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,663.00000	8,576,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,771.00000	2,779,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,979.00000	8,891,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,643.00000	2,650,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		8,355.00000	8,269,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,909.00000	2,919,000	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			213.95676	213.78656			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,787.00000	1,957,000		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		1,737.00000	1,907,000		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		1,837.00000	2,007,000		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			245.13936	244.77815			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		6,278.00000	6,639,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		6,228.00000	6,589,000		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		6,328.00000	6,689,000		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			6.23800	6.34000		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,691.00000	4,988,000	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		4,828.00000	5,125,000	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		4,554.00000	4,850,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	0,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.24500	6.35700		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,945.00000	5,243,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	6,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,070.00000	5,368,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	5,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,819.00000	5,117,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	7,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.26100	6.38500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,422.00000	3,698,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		126.00000	96,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,531.00000	3,809,000	2.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Put		117.00000	89,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,314.00000	3,588,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		136.00000	104,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.29100	6.43000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,679.00000	2,930,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		319.00000	258,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,771.00000	3,025,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		302.00000	244,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,587.00000	2,836,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		335.00000	273,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			184.94373	184.93168			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		184,432.00000	184,444,000		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		184,382.00000	184,394,000		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		184,482.00000	184,494,000		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			185.09449	185.08215			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,082.00000	8,094,000		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		8,032.00000	8,044,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Call		8,132.00000	8,144,000		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			7.24100	7.30400		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,590.00000	5,889,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		13.00000	8,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,812.00000	6,113,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		10.00000	7,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,368.00000	5,666,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		17.00000	11,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.30300	7.36900		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,298.00000	6,580,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		134.00000	110,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,502.00000	6,785,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		123.00000	100,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,097.00000	6,377,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		148.00000	122,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.37200	7.44300		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,970.00000	6,241,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		356.00000	310,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,153.00000	6,426,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		331.00000	288,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,788.00000	6,056,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		381.00000	333,000	5.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			7.45100	7.52700		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,735.00000	4,984,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		696.00000	621,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,902.00000	5,154,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		661.00000	589,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,570.00000	4,816,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		734.00000	656,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.43500	7.49300		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,687.00000	7,003,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		15.00000	9,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,938.00000	7,255,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		12.00000	7,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,436.00000	6,751,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		19.00000	12,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.49500	7.55600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,521.00000	7,825,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		131.00000	107,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,751.00000	8,058,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		117.00000	97,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,291.00000	7,593,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		146.00000	120,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.56300	7.62700		7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Call		6,217.00000	6,486,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		595.00000	531,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,420.00000	6,692,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		557.00000	496,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,016.00000	6,281,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		636.00000	568,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.64100	7.70800		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,938.00000	5,180,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,067.00000	972,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,123.00000	5,369,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,013.00000	923,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,757.00000	4,995,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,125.00000	1,026,000	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			5.89200	6.01900		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,488.00000	3,749,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,586.00000	3,848,000	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		3,389.00000	3,651,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future			5.85100	5.99500		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,602.00000	3,864,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		5.00000	2,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,689.00000	3,952,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		5.00000	3,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,515.00000	3,777,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		6.00000	3,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.81800	5.98500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,478.00000	2,724,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		78.00000	55,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,551.00000	2,799,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		73.00000	52,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,406.00000	2,651,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		84.00000	60,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.78700	5.98500		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,871.00000	2,104,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		148.00000	107,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,930.00000	2,165,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		140.00000	101,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,812.00000	2,043,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		156.00000	114,000	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			7.60900	7.66100		7.00	1,001,118.80	10	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,208.00000	6,506,000	7.28	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	8.75	Put		33.00000	23,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,474.00000	6,773,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		28.00000	19,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,943.00000	6,239,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		41.00000	29,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		657.00000	543,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,056.00000	2,250,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,144.00000	3,386,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		308.00000	243,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,122.00000	4,391,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		156.00000	118,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,580.00000	2,331,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		418.00000	477,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		981.00000	832,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,505.00000	1,664,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		570.00000	467,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,259.00000	2,463,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,376.00000	4,651,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		131.00000	98,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.66800	7.72300		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,237.00000	7,520,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		228.00000	194,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,477.00000	7,763,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		206.00000	176,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,998.00000	7,278,000	8.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		251.00000	214,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.73700	7.79400		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,989.00000	6,234,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		821.00000	747,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,199.00000	6,447,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		771.00000	699,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,781.00000	6,022,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		875.00000	797,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.81500	7.87400		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,666.00000	5,903,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,052.00000	968,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,868.00000	6,108,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		999.00000	918,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,467.00000	5,700,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,109.00000	1,021,000	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			7.63600	7.68800		8.25	23,711,252.50	250	7,017.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,486.00000	6,803,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		46.00000	33,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,767.00000	7,086,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		38.00000	27,000	8.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		6,205.00000	6,520,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		56.00000	40,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		684.00000	565,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,327.00000	2,539,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		325.00000	256,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,502.00000	3,764,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,548.00000	4,838,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		167.00000	126,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,329.00000	7,651,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		26.00000	17,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.69100	7.74500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,652.00000	7,950,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		261.00000	224,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,907.00000	8,208,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		237.00000	203,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,398.00000	7,693,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		287.00000	247,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.75100	7.80800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,522.00000	7,806,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		639.00000	577,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,757.00000	8,043,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		600.00000	540,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,289.00000	7,569,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		682.00000	616,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.81900	7.87800		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Call		6,116.00000	6,374,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,135.00000	1,043,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,336.00000	6,598,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,079.00000	992,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,901.00000	6,155,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,196.00000	1,100,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.28100	8.23500		13.75	2,783,128.60	35	1,351.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,783.00000	4,432,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		486.00000	535,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		5,112.00000	4,754,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		418.00000	459,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,461.00000	4,117,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		565.00000	620,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.32800	8.28200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,858.00000	6,528,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,026.00000	1,091,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		7,157.00000	6,822,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		944.00000	1,005,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,563.00000	6,238,000	14.70	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	02/02/2012	Bond Future	8.95	Put		1,114.00000	1,185,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.37900	8.33100		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		7,189.00000	6,874,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,787.00000	1,881,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,465.00000	7,144,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,684.00000	1,771,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,918.00000	6,608,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,899.00000	1,998,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.43300	8.38500		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,629.00000	8,311,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,829.00000	1,915,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,906.00000	8,584,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,742.00000	1,824,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,357.00000	8,043,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,924.00000	2,014,000	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			136.79100	136.78170			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		5,782.00000	5,791,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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		5,732.00000	5,741,000		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		5,832.00000	5,841,000		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			112.48087	112.47588			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,226.00000	111,231,000		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		111,176.00000	111,181,000		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		111,276.00000	111,281,000		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			112.85519	112.85038			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,350.00000	2,355,000		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		2,300.00000	2,305,000		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		2,400.00000	2,405,000		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			110.94017	110.93280			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,433.00000	108,440,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Call		108,383.00000	108,390,000		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		108,483.00000	108,490,000		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			111.16046	111.15319			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,653.00000	2,660,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,603.00000	2,610,000		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		2,703.00000	2,710,000		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			8.25000	8.22500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,421.00000	4,203,000		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		4,825.00000	4,607,000		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		4,015.00000	3,796,000		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			8.30500	8.27900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,915.00000	5,691,000		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		6,303.00000	6,079,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		5,524.00000	5,300,000		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			8.36000	8.33300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,334.00000	7,104,000		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		7,707.00000	7,477,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,958.00000	6,728,000		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			8.41800	8.39100			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,813.00000	6,586,000		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		7,184.00000	6,957,000		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		6,438.00000	6,211,000		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			14,888.71000	14,851.36000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	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			1.13100	1.12620		17.38	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 <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		385.00000	404,000	17.38	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		123.00000	94,000	17.38	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		159.00000	160,000	19.32	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		397.00000	350,000	19.32	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		780.00000	821,000	16.62	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		18.00000	11,000	16.62	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.14640	1.14180		18.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		689.00000	708,000	17.10	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		271.00000	244,000	17.10	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		449.00000	461,000	18.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		531.00000	497,000	18.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		1,031.00000	1,061,000	16.44	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		113.00000	97,000	16.44	0.00	0	0.00

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**Total for Derivatives :** **298,488,148.20**      **46,995**      **1,099,272.00**

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**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	1,750,000.00
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
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			93,400,000,000.00	934,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	343,000.00
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		142,200,000,000.00		1,422,000	474,000.00
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	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	400,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			15,100,000,000.00	151,000	1,096,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			340,000,000,000.00	3,400,000	1,700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			50,000,000,000.00	500,000	11,123,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			54,000,000,000.00	540,000	9,666,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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



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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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		9,400,000,000,000.00		94,000,000	94,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		164,200,000,000.00		1,642,000	4,581,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		260,000,000,000.00		2,600,000	1,300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		23,900,000,000.00		239,000	15,101,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	221,637.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			79,500,000,000.00	795,000	5,828,000.00
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
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			1,180,000,000,000.00	11,800,000	5,900,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			25,700,000,000.00	257,000	5,249,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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			20,300,000,000.00	203,000	9,129,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	2.76000			690,000,000,000.00	250,000,000	250,000,000.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			40,600,000,000.00	406,000	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
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			20,000,000,000.00	200,000	19,333,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			493,000,000,000.00	4,930,000	235,095,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			25,900,000,000.00	259,000	125,368,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			13,000,000,000.00	130,000	236,517,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			746,456,500,000.00	80,698,000	198,431,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,493,800,000,000.00	349,380,000	222,280,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			163,091,600,000.00	20,776,000	52,443,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			108,622,500,000.00	14,483,000	206,268,000.00
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
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			52,000,000,000.00	520,000	5,428,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	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
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			14,200,000,000.00	142,000	4,257,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			361,500,000,000.00	3,615,000	7,225,000.00
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			36,900,000.00	369	123.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 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
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		10,000,000,000.00		100,000	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			0.00	0	400,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		83,600,000,000.00		836,000	143,967,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		23,800,000,000.00		238,000	17,802,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	4,500,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		100,000,000,000,000.00		1,000,000,000	500,000,000.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING120	On	24/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
ING125	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			11,500,000,000.00	115,000	670,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			58,500,000,000.00	585,000	51,137,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	233,590.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
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
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	35,838,750.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	2,000,000.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,484,900.00
MTN02	On	13/07/2014			100.00000	100.00000			94,200,000,000.00	942,000	5,954,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			66,900,000,000.00	669,000	7,540,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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		20,400,000,000.00	204,000,000.00	204,000,000	102,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		69,100,000,000.00	691,000.00	691,000	17,734,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		90,600,000,000.00	906,000.00	906,000	702,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		25,300,000,000.00	253,000.00	253,000	7,252,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	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			0.00	0	200,000.00
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
NBK9A	On	23/03/2016			100.00000	100.00000			90,400,000,000.00	904,000	12,906,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	276,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000		174,000,000,000.00	174,000,000,000.00	1,740,000	870,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		37,800,000,000.00	37,800,000,000.00	378,000	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		10,706,680,000,000.00	10,706,680,000,000.00	107,066,800	53,533,400.00
NET40	On	17/11/2011	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
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			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			37,500,000,000.00	375,000	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			0.00	0	8,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		65,600,000,000.00		656,000	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			0.00	0	200,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	200,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			600,000,000.00	6,000,000	3,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			4.61000	4.69500		9,220,000,000.00		2,000,000	97,600,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.55000	6.63000		166,336,667,050,000.00		25,394,911,000	19,072,229,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			7.90000	7.89000		103,909,766,500,000.00		13,153,135,000	9,625,298,000.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			0.50000	0.55000		160,500,000,000.00		321,000,000	2,288,467,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.30000	2.31500			92,000,000,000.00	40,000,000	174,000,000.00
R201	On	21/12/2014	Spot Bond			6.22500	6.32000			11,079,304,800,000.00	1,779,808,000	3,425,990,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.31000			1,441,501,099,500.00	624,026,450	765,236,075.00
R203	On	15/09/2017	Spot Bond			7.19000	7.25000			36,555,721,550,000.00	5,084,245,000	5,838,972,282.00
R204	On	21/12/2018	Spot Bond			7.38500	7.44000			25,248,241,398,240.00	3,418,854,624	6,881,549,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.91000	6.02500			65,768,164,350,000.00	11,128,285,000	4,457,454,000.00
R207	On	15/01/2020	Spot Bond			7.56000	7.61000			48,715,642,080,000.00	6,443,868,000	6,936,869,000.00
R208	On	31/03/2021	Spot Bond			7.59000	7.64000			30,734,384,340,000.00	4,049,326,000	7,523,820,000.00
R209	On	31/03/2036	Spot Bond			8.24000	8.19500			54,636,192,195,760.00	6,630,605,849	9,504,303,000.00
R210	On	31/03/2028	Spot Bond			2.32000	2.32000			276,871,120,000.00	119,341,000	638,390,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			24,375,000,000.00	16,250,000	762,250,000.00
R212	On	31/01/2022	Spot Bond			2.32000	2.32000			26,487,440,000.00	11,417,000	396,680,000.00
R213	On	28/02/2031	Spot Bond			8.20500	8.18000			14,677,924,500,000.00	1,788,900,000	1,135,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			23,224,519,500,000.00	3,573,003,000	2,744,892,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00	600,000,000.00	6,000,000	3,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	40,000,000,000.00	400,000,000	100,000,000.00
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	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			23,400,000,000.00	234,000	18,645,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			37,000,000,000.00	370,000	4,372,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			15,900,000,000.00	159,000	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			35,000,000,000.00	350,000	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			951,368,300,000.00	9,513,683	11,563,683.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN832On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
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	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
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			0.00	0	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			41,100,000,000.00	411,000	5,088,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,400,000,000.00	1,004,000	1,003,094,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			69,700,000,000.00	697,000	236,759,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,710,000,000,000.00	17,100,000	88,850,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	149,200,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			122,600,000,000.00	1,226,000	25,090,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	20,000,000.00
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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	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
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			21,300,000,000.00	213,000	52,307,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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**Total for j-Bonds :** **792,024,957,323,500.00** **86,333,367,961** **90,375,768,372.00**

**Grand Total:** **792,025,255,811,648.00** **16,333,414,956** **90,376,867,644.00**