

Daily MTM Report

Daily summary for: 25/08/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/09/2011	Foreign Exchange Future			7.25640	7.25820		17.82	178,870,260.00	24,650	229,495.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		16.00000	16,000	26.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		808.00000	810,000	26.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		14.00000	14,000	27.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		856.00000	858,000	27.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		18.00000	18,000	26.18	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		760.00000	762,000	26.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		571.00000	573,000	23.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		29.00000	29,000	23.91	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		87.00000	88,000	19.46	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		229.00000	232,000	19.46	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		467.00000	465,000	16.23	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		9.00000	9,000	16.23	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		374.00000	372,000	15.70	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		16.00000	16,000	15.70	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		267.00000	270,000	20.01	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		75.00000	76,000	20.01	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		390.00000	393,000	21.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		48.00000	49,000	21.65	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		563.00000	561,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	5,000	16.76	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	17.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		660.00000	658,000	17.29	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		63.00000	64,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		221.00000	220,000	16.91	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,542.00000	2,544,000	37.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		160.00000	163,000	18.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		118.00000	119,000	18.37	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		104.00000	106,000	17.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		162.00000	162,000	17.52	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	17.55	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		710.00000	708,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		514.00000	512,000	16.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		6.00000	6,000	16.49	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		12.00000	12,000	15.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		420.00000	418,000	15.96	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		307.00000	309,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		65.00000	65,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		332.00000	330,000	16.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		24.00000	24,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		42.00000	43,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		434.00000	437,000	22.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		190.00000	190,000	17.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		82.00000	84,000	17.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		292.00000	290,000	16.31	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		34.00000	34,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		859.00000	857,000	18.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		32.00000	33,000	23.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		524.00000	527,000	23.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,508.00000	1,506,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		138.00000	138,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		130.00000	132,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		56.00000	57,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		348.00000	351,000	21.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,458.00000	1,456,000	24.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	12,000	27.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		904.00000	906,000	27.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,408.00000	1,406,000	23.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		37.00000	37,000	22.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		479.00000	481,000	22.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		959.00000	957,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,558.00000	1,556,000	24.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		255.00000	254,000	16.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		47.00000	48,000	16.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		611.00000	609,000	17.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	17.02	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		101.00000	102,000	18.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		193.00000	196,000	18.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		23.00000	23,000	25.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		665.00000	667,000	25.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.34960	7.35050		18.40	44,318,088.00	6,030	59,099.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		303.00000	304,000	18.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		303.00000	304,000	18.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		284.00000	285,000	18.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		334.00000	335,000	18.67	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		324.00000	325,000	18.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		274.00000	275,000	18.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		66.00000	64,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		666.00000	664,000	16.59	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		787.00000	788,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		137.00000	138,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		131.00000	130,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		481.00000	480,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		247.00000	247,000	17.94	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		347.00000	347,000	17.94	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,212.00000	1,211,000	18.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		12.00000	11,000	18.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		400.00000	401,000	19.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		250.00000	251,000	19.20	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		927.00000	926,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		27.00000	26,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		974.00000	973,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		24.00000	23,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,116.00000	1,115,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		16.00000	15,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		130.00000	131,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		830.00000	831,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,407.00000	1,406,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	6,000	18.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		267.00000	267,000	18.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		367.00000	367,000	18.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		706.00000	705,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		56.00000	55,000	16.55	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		626.00000	625,000	16.63	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		76.00000	75,000	16.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		154.00000	155,000	21.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		704.00000	705,000	21.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		195.00000	196,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		545.00000	546,000	20.27	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		588.00000	587,000	16.66	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		88.00000	87,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,068.00000	1,067,000	17.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		18.00000	17,000	17.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,021.00000	1,020,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		21.00000	20,000	17.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,358.00000	1,357,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	7,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		173.00000	174,000	20.82	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		623.00000	624,000	20.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		220.00000	221,000	19.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		470.00000	471,000	19.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		790.00000	789,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		40.00000	39,000	16.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,505.00000	1,504,000	19.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	4,000	19.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		163.00000	164,000	21.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		663.00000	664,000	21.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		221.00000	220,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		371.00000	370,000	17.70	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		835.00000	834,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		35.00000	34,000	16.66	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.43760	7.43710		18.48	780,948.00	105	17,875.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		602.00000	604,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		201.00000	202,000	16.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		572.00000	574,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		221.00000	222,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		634.00000	635,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		183.00000	183,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		625.00000	627,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		188.00000	189,000	16.94	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		537.00000	539,000	17.27	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		250.00000	251,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		489.00000	491,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		302.00000	303,000	17.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		760.00000	762,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		123.00000	124,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		512.00000	514,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		275.00000	276,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		797.00000	799,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		110.00000	111,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		369.00000	371,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		482.00000	483,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		258.00000	260,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		771.00000	772,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		424.00000	426,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		387.00000	388,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		194.00000	196,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,057.00000	1,058,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		835.00000	836,000	16.54	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		98.00000	98,000	16.54	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		186.00000	188,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,099.00000	1,100,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		725.00000	727,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		138.00000	139,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		247.00000	249,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		810.00000	811,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		563.00000	565,000	17.07	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		226.00000	227,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		876.00000	877,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		89.00000	89,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		405.00000	407,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		418.00000	419,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		210.00000	212,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		973.00000	974,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		281.00000	283,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		694.00000	695,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		593.00000	595,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		206.00000	207,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		918.00000	919,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		81.00000	81,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		294.00000	296,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		657.00000	658,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		237.00000	239,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		850.00000	851,000	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		269.00000	271,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		732.00000	733,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		219.00000	221,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		932.00000	933,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		445.00000	447,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		358.00000	359,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		466.00000	468,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		329.00000	330,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		690.00000	692,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		153.00000	154,000	16.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52630	7.52410		18.27	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		610.00000	614,000	17.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		336.00000	338,000	17.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		587.00000	591,000	17.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		363.00000	365,000	17.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		634.00000	638,000	17.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		310.00000	312,000	17.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.61950	7.61640		18.56	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		759.00000	762,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		343.00000	343,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		735.00000	738,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		369.00000	369,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		787.00000	790,000	17.17	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		321.00000	321,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		395.00000	395,000	17.59	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		711.00000	714,000	17.59	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.71860	7.71580		18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		667.00000	669,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		651.00000	650,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		649.00000	651,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		683.00000	682,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		685.00000	687,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		619.00000	618,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		849.00000	848,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		565.00000	567,000	19.53	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.69380	8.69230		20.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,345.00000	1,348,000	20.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,153.00000	1,154,000	20.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,327.00000	1,330,000	20.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,185.00000	1,186,000	20.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,365.00000	1,368,000	20.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,123.00000	1,124,000	20.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		849.00000	851,000	19.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,541.00000	1,545,000	19.38	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.55950	9.55800		21.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,807.00000	1,812,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,449.00000	1,453,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,789.00000	1,794,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,481.00000	1,485,000	21.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,826.00000	1,831,000	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,418.00000	1,422,000	21.06	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.25640	7.25820			17.82	87,076.80	12	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		22,081.00000	21,999,000	16.91	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		6,261.00000	6,359,000	16.91	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,990.00000	18,956,000	17.22	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		8,170.00000	8,316,000	17.22	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		25,483.00000	25,360,000	16.61	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		4,663.00000	4,720,000	16.61	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		10,397.00000	10,591,000	17.52	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		16,217.00000	16,231,000	17.52	0.00	0	50.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.34960	7.35050			18.40	73,496.00	10	97.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		48,115.00000	48,048,000	16.77	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		13,065.00000	13,088,000	16.77	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		45,110.00000	45,057,000	17.01	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		15,060.00000	15,097,000	17.01	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		51,544.00000	51,466,000	16.74	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		11,494.00000	11,506,000	16.74	0.00	0	0.00	
£ / R	On	19/09/2011	Foreign Exchange Future			11.80940	11.89390		14.43	1,228,177.60	104	29,828.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		442.00000	370,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		48.00000	61,000	14.18	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		403.00000	333,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		59.00000	74,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		482.00000	408,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		38.00000	49,000	14.13	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		331.00000	266,000	14.30	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		87.00000	107,000	14.30	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		115.00000	85,000	15.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		321.00000	376,000	15.83	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		8.00000	8,000	15.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		902.00000	817,000	15.58	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,396.00000	1,311,000	19.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	19.17	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		951.00000	866,000	16.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		7.00000	7,000	16.00	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		14.00000	14,000	13.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		708.00000	623,000	13.93	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1,050.00000	965,000	16.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		6.00000	6,000	16.83	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		10.00000	11,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		804.00000	720,000	14.76	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		756.00000	671,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		12.00000	12,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		186.00000	143,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		192.00000	234,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		267.00000	208,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		123.00000	149,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		238.00000	183,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		144.00000	174,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		660.00000	577,000	13.97	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		16.00000	18,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,148.00000	1,063,000	17.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		4.00000	4,000	17.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		298.00000	236,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		104.00000	127,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		211.00000	161,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		167.00000	202,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,247.00000	1,163,000	18.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		3.00000	4,000	18.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.94910	12.03260		15.89	1,194,910.00	100	11,855.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		651.00000	575,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		268.00000	276,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		622.00000	548,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		289.00000	299,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		681.00000	603,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		248.00000	254,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		388.00000	335,000	16.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		555.00000	586,000	16.55	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		882.00000	796,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		149.00000	147,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		515.00000	449,000	15.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		382.00000	400,000	15.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		594.00000	522,000	15.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		311.00000	323,000	15.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,570.00000	1,481,000	15.68	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		37.00000	32,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,382.00000	1,291,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		49.00000	42,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.07960	12.16210		16.61	0.00	0	2,902.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		989.00000	922,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		277.00000	292,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		956.00000	890,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		294.00000	310,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,023.00000	955,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		261.00000	275,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		924.00000	861,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		312.00000	331,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		733.00000	680,000	16.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		471.00000	500,000	16.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,316.00000	1,240,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		154.00000	160,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		784.00000	728,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		422.00000	448,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		559.00000	518,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		697.00000	738,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,057.00000	988,000	15.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		245.00000	258,000	15.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,397.00000	1,317,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		135.00000	137,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		838.00000	779,000	15.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		376.00000	399,000	15.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,239.00000	1,164,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		177.00000	184,000	15.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.21000	12.29030		16.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		944.00000	896,000	16.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		504.00000	536,000	16.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		919.00000	871,000	16.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		529.00000	561,000	16.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		970.00000	921,000	16.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		480.00000	511,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09370	0.09460		16.00	0.00	0	12,698.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,460.00000	1,371,000	22.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	1,000	22.56	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		483.00000	404,000	16.00	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		23.00000	34,000	16.00	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,460.00000	2,370,000	25.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,540.00000	1,140,630,000	35.28	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09510	0.09590		22.91	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,604.00000	1,526,000	18.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		14.00000	16,000	18.05	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		763.00000	703,000	19.07	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		173.00000	193,000	19.07	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	0.07	Call		2,593.00000	2,513,000	22.69	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	22.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.40890	10.45350		14.52	41,635,600.00	4,000	64,019.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		807.00000	762,000	14.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		4.00000	3,000	14.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		758.00000	713,000	14.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		5.00000	4,000	14.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		857.00000	812,000	15.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	3,000	15.14	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		6.00000	6,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		659.00000	615,000	13.29	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		135.00000	153,000	14.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		188.00000	162,000	14.52	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,154.00000	1,110,000	17.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	17.52	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		274.00000	242,000	13.87	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		71.00000	83,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		468.00000	428,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		15.00000	19,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		96.00000	80,000	15.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		293.00000	321,000	15.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		1,055.00000	1,011,000	17.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	17.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		126.00000	107,000	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	19/09/2011	Foreign Exchange Future	10.55	Put		223.00000	248,000	15.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		110.00000	93,000	15.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		257.00000	284,000	15.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		144.00000	123,000	15.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		191.00000	214,000	15.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.53120	10.57450		15.72	0.00	0	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		852.00000	814,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		78.00000	83,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		812.00000	775,000	14.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		88.00000	94,000	14.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		893.00000	854,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		69.00000	73,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		698.00000	663,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		124.00000	132,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,065.00000	1,023,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		41.00000	42,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,301.00000	1,257,000	14.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		27.00000	26,000	14.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,206.00000	1,162,000	14.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		32.00000	31,000	14.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.64720	10.68930		15.98	0.00	0	8,333.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		816.00000	786,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		227.00000	239,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		783.00000	756,000	14.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		244.00000	259,000	14.94	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		849.00000	819,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		210.00000	222,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,681.00000	1,640,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		42.00000	43,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		724.00000	700,000	15.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		285.00000	303,000	15.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,030.00000	996,000	14.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		141.00000	149,000	14.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,728.00000	1,687,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		39.00000	40,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		956.00000	923,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		167.00000	176,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		549.00000	530,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		460.00000	483,000	15.88	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			406.26400	411.90900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			412.44800	418.17900			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			372.63400	376.62300			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			378.30500	382.35600			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.29360	7.29520		18.22	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		616.00000	617,000	16.54	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		21.00000	23,000	16.54	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		572.00000	572,000	16.52	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		27.00000	28,000	16.52	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		661.00000	662,000	16.56	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		16.00000	18,000	16.56	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		77.00000	80,000	16.70	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		372.00000	374,000	16.70	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		278.00000	282,000	18.95	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		173.00000	176,000	18.95	0.00	0	6,757.00
ANY DAOn	26/08/2011	Can-Do Future			7.23670	7.23370		20.70	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Call		141.00000	139,000	22.48	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Put		7.00000	2,000	22.48	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Call		99.00000	93,000	21.89	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Put		15.00000	6,000	21.89	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Call		187.00000	187,000	23.08	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Put		3.00000	0,000	23.08	0.00	0	25,000.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.56460	7.59470		14.10	0.00	0	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		946.00000	916,000	20.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		896.00000	866,000	19.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	19.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		995.00000	965,000	20.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		169.00000	147,000	14.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		74.00000	82,000	14.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		202.00000	179,000	14.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		57.00000	64,000	14.37	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		599.00000	570,000	16.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		4.00000	5,000	16.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		408.00000	379,000	15.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		13.00000	14,000	15.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		138.00000	119,000	14.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		93.00000	104,000	14.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		455.00000	425,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		10.00000	10,000	15.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		21.00000	16,000	15.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		376.00000	401,000	15.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		846.00000	816,000	19.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		16.00000	13,000	15.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		421.00000	448,000	15.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		796.00000	767,000	18.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		1.00000	2,000	18.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		503.00000	473,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		8.00000	8,000	15.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	7,000	16.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		563.00000	592,000	16.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		239.00000	214,000	14.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		44.00000	49,000	14.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		13.00000	10,000	16.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		468.00000	495,000	16.15	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.57780	7.60670		14.13	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		976.00000	944,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	16,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		925.00000	897,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		18.00000	19,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		1,023.00000	995,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	17,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		296.00000	278,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		189.00000	200,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		420.00000	399,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		113.00000	121,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.60040	7.63000		14.17	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		535.00000	515,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		155.00000	165,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		503.00000	484,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		173.00000	184,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		570.00000	547,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		140.00000	147,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		443.00000	425,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		213.00000	225,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		761.00000	736,000	14.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		81.00000	86,000	14.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		277.00000	266,000	14.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		397.00000	416,000	14.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		415.00000	398,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		235.00000	248,000	14.02	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		721.00000	696,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		91.00000	96,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,445.00000	1,415,000	15.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	15,000	15.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.57700	8.62320		13.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,677.00000	1,636,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		354.00000	359,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,640.00000	1,600,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		367.00000	373,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,714.00000	1,672,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		341.00000	345,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.36170	7.34210		11.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		139.00000	156,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		47.00000	44,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		108.00000	124,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		66.00000	62,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		174.00000	192,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		32.00000	30,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		8.00000	11,000	15.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		466.00000	449,000	15.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	14,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		419.00000	402,000	15.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	8,000	15.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		514.00000	496,000	15.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		30.00000	37,000	13.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		238.00000	225,000	13.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		743.00000	762,000	16.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	16.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		444.00000	464,000	12.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		2.00000	2,000	12.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	5,000	16.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		611.00000	593,000	16.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.44100	7.42020		12.80	74,410.00	10	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		303.00000	316,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		133.00000	125,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		274.00000	287,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		154.00000	146,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		334.00000	347,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		114.00000	106,000	12.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		136.00000	144,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		366.00000	353,000	13.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		649.00000	667,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		29.00000	26,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		149.00000	158,000	13.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		329.00000	317,000	13.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		605.00000	623,000	12.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		35.00000	32,000	12.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		223.00000	233,000	12.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		203.00000	192,000	12.72	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		562.00000	579,000	12.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		42.00000	38,000	12.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		200.00000	210,000	12.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		230.00000	219,000	12.80	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00200	0.00290			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.29110	0.30880			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.09410	9.15120		21.47	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,502.00000	1,445,000	25.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	25.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,452.00000	1,395,000	25.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	1,000	25.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,552.00000	1,495,000	26.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	26.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		763.00000	709,000	20.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		12.00000	15,000	20.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		257.00000	224,000	21.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		156.00000	180,000	21.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		284.00000	249,000	21.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		133.00000	155,000	21.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,353.00000	1,296,000	24.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	2,000	24.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		314.00000	276,000	20.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		113.00000	132,000	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 / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		414.00000	370,000	20.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		63.00000	76,000	20.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		379.00000	337,000	20.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		78.00000	93,000	20.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		232.00000	201,000	21.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		181.00000	207,000	21.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		170.00000	147,000	22.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		269.00000	303,000	22.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,303.00000	1,246,000	24.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	2,000	24.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.24220	9.31210		21.13	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,079.00000	1,019,000	18.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		67.00000	77,000	18.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,036.00000	977,000	18.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		74.00000	85,000	18.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,123.00000	1,062,000	19.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		61.00000	70,000	19.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		917.00000	861,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		105.00000	119,000	19.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,212.00000	1,150,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		50.00000	58,000	19.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,442.00000	1,377,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		30.00000	35,000	19.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		879.00000	824,000	19.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		117.00000	132,000	19.15	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		642.00000	599,000	19.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		230.00000	257,000	19.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		409.00000	380,000	21.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		497.00000	538,000	21.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		513.00000	477,000	20.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		351.00000	385,000	20.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		955.00000	899,000	19.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		93.00000	107,000	19.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,349.00000	1,285,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		37.00000	43,000	19.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,584.00000	1,518,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		22.00000	26,000	20.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		704.00000	656,000	19.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		192.00000	214,000	19.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,680.00000	1,613,000	20.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		18.00000	21,000	20.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		771.00000	720,000	19.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		159.00000	178,000	19.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		614.00000	573,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		252.00000	281,000	20.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		842.00000	789,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		130.00000	147,000	19.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		392.00000	363,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		530.00000	571,000	21.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		490.00000	456,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		378.00000	414,000	20.95	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			373.27100	377.21300			0.00	0	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		202,130.00000	162,710,000		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		202,030.00000	162,610,000		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		202,230.00000	162,810,000		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			378.95200	382.95500			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		139,550.00000	99,520,000		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		139,450.00000	99,420,000		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		139,650.00000	99,620,000		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			163.18000	162.79600			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.66400	165.27400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.58800	447.46400			0.00	0	88.00
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			5.53000	5.51000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.50000	5.48000			0.00	0	2,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.41000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.39000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.39000	5.37000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.39000	5.37000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.40000	5.39000			0.00	950	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.48000	5.44000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.65000	5.61000			0.00	950	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.81000	5.76000			0.00	0	990.00

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				6.03000	5.98000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.26000	6.21000			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			368.78400	373.02300			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			374.39700	378.70100			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			6.73600	6.72000		3.25	0.00	0	15,490.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,655.00000	5,594,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,834.00000	5,773,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,476.00000	5,415,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	1,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,044.00000	1,080,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		395.00000	370,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		279.00000	291,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,339.00000	1,290,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,630.00000	1,578,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		194.00000	203,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,138.00000	3,078,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		29.00000	29,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.78700	6.77100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,992.00000	5,937,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		34.00000	36,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,155.00000	6,099,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		30.00000	31,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,830.00000	5,774,000	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		39.00000	40,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.84900	6.83100		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,761.00000	4,707,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		178.00000	183,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,905.00000	4,850,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		165.00000	169,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,618.00000	4,564,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		193.00000	198,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.92800	6.90800		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,814.00000	3,764,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		529.00000	540,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,934.00000	3,884,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		501.00000	513,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,695.00000	3,645,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		558.00000	569,000	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			8.13700	8.16400		10.25	23,749,144.37	191	24,819.00
R186	On	03/11/2011	Bond Future	9.00	Call		8,027.00000	8,267,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		209.00000	184,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		8,438.00000	8,682,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		177.00000	155,000	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		7,619.00000	7,855,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		248.00000	218,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		467.00000	418,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		6,026.00000	6,243,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,521.00000	2,365,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,890.00000	2,000,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,416.00000	1,306,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,222.00000	3,378,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,540.00000	4,730,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		835.00000	760,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,852.00000	9,098,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		149.00000	130,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.19800	8.22500		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,278.00000	8,479,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,125.00000	1,065,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,629.00000	8,834,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,036.00000	980,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,931.00000	8,127,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,221.00000	1,156,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.26300	8.29100		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,556.00000	8,742,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,100.00000	2,021,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,874.00000	9,064,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,983.00000	1,907,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,241.00000	8,424,000	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		2,224.00000	2,141,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.33300	8.36200		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,065.00000	7,229,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,532.00000	3,426,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,353.00000	7,520,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,376.00000	3,273,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,787.00000	6,947,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,701.00000	3,591,000	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			213.97657	213.97267			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,973.00000	1,977,000		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		1,923.00000	1,927,000		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		2,023.00000	2,027,000		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			245.68197	245.89658			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,397.00000	7,182,000		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		7,347.00000	7,132,000		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		7,447.00000	7,232,000		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			6.38700	6.37100		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,601.00000	4,555,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	1,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,738.00000	4,692,000	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		4,464.00000	4,417,000	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			6.40800	6.39100		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,853.00000	4,808,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	9,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,979.00000	4,933,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	8,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,728.00000	4,683,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	11,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.44100	6.42200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,336.00000	3,293,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		131.00000	135,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,444.00000	3,401,000	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		121.00000	125,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,229.00000	3,186,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		143.00000	146,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.49200	6.47100		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,599.00000	2,561,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		330.00000	339,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,691.00000	2,653,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		314.00000	323,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,509.00000	2,471,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		349.00000	358,000	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			185.90060	185.88818			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,388.00000	185,401,000		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		185,338.00000	185,351,000		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		185,438.00000	185,451,000		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			186.06527	186.05315			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,053.00000	9,065,000		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		9,003.00000	9,015,000		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		9,103.00000	9,115,000		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			7.45600	7.44100		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,940.00000	4,869,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		22.00000	22,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,161.00000	5,090,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		18.00000	18,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,720.00000	4,649,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		27.00000	28,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.53000	7.51400		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,672.00000	5,603,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		177.00000	182,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,872.00000	5,802,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		163.00000	166,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,475.00000	5,407,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		195.00000	201,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.61200	7.59600		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,379.00000	5,318,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		442.00000	452,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,557.00000	5,495,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		413.00000	421,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,203.00000	5,142,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		474.00000	483,000	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			7.70600	7.68900		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,198.00000	4,142,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		846.00000	861,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,358.00000	4,302,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		803.00000	819,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,041.00000	3,986,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		891.00000	908,000	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			7.66500	7.64500		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,860.00000	5,752,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		25.00000	26,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,109.00000	6,001,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		20.00000	21,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,611.00000	5,504,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		31.00000	33,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.73600	7.71500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,721.00000	6,617,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		179.00000	186,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,948.00000	6,842,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		162.00000	168,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,496.00000	6,392,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		199.00000	206,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.81600	7.79400		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		5,502.00000	5,409,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		741.00000	761,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,697.00000	5,603,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		695.00000	714,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,309.00000	5,217,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		790.00000	811,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.90700	7.88400		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,295.00000	4,213,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,300.00000	1,332,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,470.00000	4,386,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,237.00000	1,267,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,124.00000	4,043,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,368.00000	1,401,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.04100	6.02400		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,477.00000	3,442,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,576.00000	3,541,000	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		3,379.00000	3,344,000	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			6.02100	6.00200		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,588.00000	3,554,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		4.00000	5,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,675.00000	3,641,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	4,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,501.00000	3,467,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		5.00000	6,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.01400	5.99200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,465.00000	2,432,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		76.00000	79,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,538.00000	2,505,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		71.00000	74,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,393.00000	2,361,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		82.00000	86,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.01900	5.99300		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,858.00000	1,828,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		146.00000	152,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,918.00000	1,887,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		139.00000	143,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,800.00000	1,769,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		155.00000	160,000	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			7.86900	7.86400		7.00	985,850.50	10	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,054.00000	5,024,000	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		69.00000	68,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,313.00000	5,283,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		57.00000	56,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,796.00000	4,766,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		84.00000	83,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,083.00000	1,088,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,292.00000	1,268,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,195.00000	2,167,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		549.00000	550,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,070.00000	3,040,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		294.00000	293,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,529.00000	3,550,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		177.00000	169,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,540.00000	1,549,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		874.00000	854,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		953.00000	958,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,452.00000	1,428,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,305.00000	3,275,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		250.00000	249,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.93900	7.93500		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,140.00000	6,116,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		341.00000	339,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,371.00000	6,347,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		310.00000	309,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,911.00000	5,888,000	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		374.00000	373,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.02000	8.01500		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,029.00000	5,005,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,088.00000	1,091,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,225.00000	5,201,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,023.00000	1,027,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,836.00000	4,811,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,156.00000	1,159,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.11000	8.10500		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,740.00000	4,718,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,370.00000	1,375,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,929.00000	4,906,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,304.00000	1,308,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,556.00000	4,534,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,442.00000	1,447,000	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			7.90600	7.89100		8.25	0.00	0	7,314.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,255.00000	5,165,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		92.00000	95,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,529.00000	5,438,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		77.00000	79,000	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		4,984.00000	4,894,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		111.00000	115,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,120.00000	1,154,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,487.00000	1,427,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		572.00000	589,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,473.00000	2,397,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,415.00000	3,331,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		310.00000	320,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,079.00000	5,987,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		52.00000	54,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.97000	7.95500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,487.00000	6,404,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		387.00000	396,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,732.00000	6,648,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		354.00000	361,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,243.00000	6,161,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		423.00000	433,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.04200	8.02600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,430.00000	6,350,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		857.00000	872,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,653.00000	6,572,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		805.00000	819,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,209.00000	6,130,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		911.00000	927,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.12100	8.10500		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		5,124.00000	5,055,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,473.00000	1,497,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,330.00000	5,260,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,404.00000	1,426,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,924.00000	4,856,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,549.00000	1,574,000	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			8.43100	8.48200		13.75	7,980,189.30	102	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,126.00000	3,419,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		937.00000	802,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,404.00000	3,710,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		818.00000	696,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,857.00000	3,136,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,069.00000	920,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.48200	8.53500		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,223.00000	5,529,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,528.00000	1,394,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,490.00000	5,804,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,414.00000	1,288,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,961.00000	5,259,000	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		1,649.00000	1,507,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.53700	8.59200		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,642.00000	5,935,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,421.00000	2,262,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,889.00000	6,188,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,288.00000	2,135,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,401.00000	5,687,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,563.00000	2,397,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.59600	8.65200		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,009.00000	7,320,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,414.00000	2,271,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,263.00000	7,579,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,304.00000	2,166,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,761.00000	7,067,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,533.00000	2,385,000	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			137.20821	137.19888			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,199.00000	6,208,000		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		6,149.00000	6,158,000		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		6,249.00000	6,258,000		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			112.50616	112.50111			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,251.00000	111,256,000		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		111,201.00000	111,206,000		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		111,301.00000	111,306,000		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			112.88070	112.87567			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,376.00000	2,381,000		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		2,326.00000	2,331,000		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		2,426.00000	2,431,000		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			111.37923	111.37193			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,872.00000	108,879,000		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		108,822.00000	108,829,000		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		108,922.00000	108,929,000		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			111.60614	111.59874			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,099.00000	3,106,000		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		3,049.00000	3,056,000		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		3,149.00000	3,156,000		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			8.43100	8.46800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,333.00000	2,646,000		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		2,736.00000	3,050,000		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		1,926.00000	2,239,000		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			8.49100	8.52900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,794.00000	4,111,000		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		4,182.00000	4,499,000		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		3,403.00000	3,721,000		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			8.55100	8.58900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,189.00000	5,503,000		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		5,562.00000	5,876,000		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		4,813.00000	5,127,000		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			8.61400	8.65400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,638.00000	4,964,000		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		5,010.00000	5,335,000		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		4,264.00000	4,589,000		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			14,883.70000	14,939.55000			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			1.13550	1.13620		18.89	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	19/09/2011	Foreign Exchange Future	1.10	Call		428.00000	424,000	16.91	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		66.00000	69,000	16.91	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		161.00000	160,000	18.89	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		299.00000	305,000	18.89	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		870.00000	862,000	16.85	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		8.00000	7,000	16.85	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.15120	1.15310		18.20	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		748.00000	736,000	17.12	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		217.00000	224,000	17.12	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		485.00000	477,000	18.20	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		454.00000	465,000	18.20	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		1,117.00000	1,103,000	16.75	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		86.00000	91,000	16.75	0.00	0	0.00

Total for Derivatives :

300,978,150.57

37,224

1,100,375.00

i-Bonds

1BG4A1	On 21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	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		600,000,000,000.00		6,000,000	3,000,000.00
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		7,800,000,000.00		78,000	4,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	6,900,000.00
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	150,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000		1,060,000,000,000.00		10,600,000	5,300,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		5,300,000,000.00		53,000	53,000.00

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	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			568,400,000,000.00	5,684,000	2,842,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	928,000.00
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			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			460,000,000,000.00	4,600,000	2,300,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

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			3,900,000,000.00	39,000	10,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			24,700,000,000.00	247,000	7,622,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	22,000.00
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	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	30,000,000.00
ADB015	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	21,423,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	14,725,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	4,500,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			362,500,000,000.00	3,625,000	1,825,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	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
BCP501	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP511	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		2,382,000,000,000.00		23,820,000	21,910,000.00
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
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			6,700,000,000.00	67,000	3,996,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG2A	On	21/09/2011			8.42000	8.42000				0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000				0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000				0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000				0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000.00
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			5,400,000,000.00	54,000	8,682,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	2,956,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On	20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	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
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	2,888,000.00
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			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			15,100,000,000.00	151,000	78,918,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			8,002,500,000,000.00	80,025,000	165,914,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			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	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	187,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			878,750,000.00	95,000	176,350,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			7,000,010,000,000.00	700,001,000	239,181,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			18,455,350,000.00	2,351,000	43,728,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			752,092,500,000.00	100,279,000	266,138,000.00
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	0.00
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			23,500,000,000.00	235,000	4,142,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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
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		1,300,600,000,000.00		13,006,000	22,006,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000		22,500,000,000,000.00		225,000,000	150,000,000.00
FRC68	On	20/09/2016			100.00000	100.00000		7,500,000,000,000.00		75,000,000	75,000,000.00
FRC69	On	31/01/2022			100.00000	100.00000		6,440,000,000,000.00		64,400,000	64,400,000.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,300,000,000.00	13,000	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			649,600,000,000.00	6,496,000	6,200,000.00
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			500,000,000,000.00	5,000,000	2,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			24,800,000.00	248	271.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	73,474,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	17,269,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	3,430,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	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		500,000,000,000.00		5,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	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			3,600,000,000.00	36,000	403,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			5,200,000,000.00	52,000	49,818,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	445,615.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA139	On	29/09/2011			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000			43,000,000,000,000.00	430,000,000	430,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		1,323,600,000,000.00		13,236,000	11,318,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,400,000,000.00		34,000	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000		47,900,000,000.00		479,000	4,100,000.00
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		65,000,000,000.00		650,000	6,002,000.00
MTN05	On	28/10/2013			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000		16,500,000,000,000.00		165,000,000	345,000,000.00
N4A202	On	14/08/2020			100.00000	100.00000		18,000,000,000,000.00		180,000,000	345,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	330,000,000.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			34,922,100,000,000.00	349,221,000	387,000,000.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	314,000,000.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			6,500,000,000,000.00	65,000,000	320,000,000.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			12,400,000,000,000.00	124,000,000	295,000,000.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			16,000,000,000,000.00	160,000,000	150,000,000.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			6,082,700,000,000.00	60,827,000	140,000,000.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			13,982,700,000,000.00	139,827,000	130,000,000.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			26,693,600,000,000.00	266,936,000	130,000,000.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			19,146,000,000,000.00	191,460,000	100,000,000.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			3,150,000,000,000.00	31,500,000	85,000,000.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			30,550,000,000,000.00	305,500,000	180,000,000.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			12,580,000,000,000.00	125,800,000	286,000,000.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			6,200,000,000,000.00	62,000,000	140,000,000.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	281,000,000.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	124,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		904,600,000,000.00		9,046,000	14,527,187.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	127,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,200,000,000.00		22,000	6,679,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		864,437,400,000.00		8,644,374	9,322,187.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		7,800,000,000.00		78,000	10,945,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		428,691,800,000.00		4,286,918	2,143,459.00
NED7	On	08/02/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,967,000.00
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			900,000,000,000.00	9,000,000	61,583,400.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00		2,000,000	1,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,200,000,000.00	52,000	60,855,000.00
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			4,000,000,000,000.00	40,000,000	126,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			59,500,000,000,000.00	595,000,000	1,000,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			13,900,000,000.00	139,000	53,668,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	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
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			4.76000	4.73000		89,104,877,120.00		18,719,512	18,617,024.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.69500	6.68000		204,155,227,770,000.00		30,493,686,000	20,800,329,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.09000	8.11500			66,647,458,680,000.00	8,238,252,000	10,562,739,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.50000	0.50000			756,000,000,000.00	1,512,000,000	2,583,644,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.27000			45,600,000,000.00	20,000,000	206,558,000.00
R201	On	21/12/2014	Spot Bond			6.36500	6.35000			12,448,526,970,000.00	1,955,778,000	3,516,430,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			2,094,438,419,760.00	918,613,342	755,375,748.00
R203	On	15/09/2017	Spot Bond			7.40000	7.38500			55,390,450,392,600.00	7,485,195,999	7,270,281,000.00
R204	On	21/12/2018	Spot Bond			7.61000	7.59000			66,123,602,010,000.00	8,689,041,000	5,506,034,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			60,000,000,000,000.00	600,000,000	1,855,000,000.00
R206	On	15/01/2014	Spot Bond			6.04500	6.03000			43,584,462,090,000.00	7,210,002,000	5,536,601,000.00
R207	On	15/01/2020	Spot Bond			7.81500	7.81000			56,894,059,650,000.00	7,280,110,000	7,426,250,000.00
R208	On	31/03/2021	Spot Bond			7.85500	7.84000			60,923,160,060,000.00	7,755,972,000	8,023,489,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.39000	8.44000			51,243,546,610,810.00	6,107,693,279	10,902,508,849.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			1,068,975,600,000.00	464,772,000	489,000,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			659,700,000,000.00	439,800,000	764,900,000.00
R212	On	31/01/2022	Spot Bond			2.28000	2.28000			114,000,000,000.00	50,000,000	248,300,000.00
R213	On	28/02/2031	Spot Bond			8.38500	8.42000			16,074,045,000,000.00	1,917,000,000	1,461,555,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,344,125,821,000.00	2,052,942,434	2,727,396,434.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		10,401,600,000,000.00		104,016,000	55,379,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,061,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000		13,800,000,000.00		2,400,000	600,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,000.00
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			20,000,000,000.00	200,000	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			22,500,000,000.00	225,000	1,888,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,500,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	28,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
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		80,200,000,000,000.00	802,000,000	401,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			9,400,000,000,000.00	94,000,000	47,000,000.00
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
TFS86	On	30/11/2011	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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			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
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		707,000,000,000.00		7,070,000	1,010,380,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		2,014,600,000,000.00		20,146,000	245,554,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	89,750,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		2,409,100,000,000.00		24,091,000	39,853,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000		8,500,000,000,000.00		85,000,000	85,000,000.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	15,000,000.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	200,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		15,750,000,000,000.00	157,500,000	750,000,000.00	
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		100,100,000,000.00	1,001,000	53,001,000.00	
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	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		11,202,000,000,000.00	112,020,000	134,000,000.00	
Z006	On	31/08/2013	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
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,268,182,074,551,290.00	99,502,107,106	103,907,750,054.00
Grand Total:							1,268,182,375,529,440.00	19,502,144,330	103,908,850,429.00