



Daily MTM Report

Daily summary for: 03/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			6.81630	6.79040		15.13	404,492,874.60	59,342	328,300.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		6.00000	6,000	24.01	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,266.00000	1,240,000	24.01	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		5.00000	6,000	24.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,315.00000	1,290,000	24.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		6.00000	7,000	23.65	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,216.00000	1,191,000	23.65	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,020.00000	995,000	22.23	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		10.00000	11,000	22.23	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	29,000	19.39	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		635.00000	613,000	19.39	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		141.00000	156,000	15.13	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		151.00000	140,000	15.13	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		105.00000	117,000	15.84	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		215.00000	201,000	15.84	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		682.00000	659,000	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		22.00000	25,000	19.74	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		825.00000	801,000	20.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		15.00000	17,000	20.81	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		192.00000	214,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		102.00000	98,000	15.32	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		69.00000	65,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		259.00000	281,000	15.52	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		369.00000	350,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		59.00000	66,000	17.26	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,010.00000	2,984,000	31.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		543.00000	522,000	18.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		33.00000	38,000	18.68	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		454.00000	434,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		44.00000	50,000	17.97	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		55.00000	53,000	15.62	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		295.00000	319,000	15.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		163.00000	183,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		123.00000	117,000	15.22	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		182.00000	169,000	15.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		122.00000	135,000	15.48	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		730.00000	706,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		20.00000	22,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		91.00000	102,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		251.00000	236,000	16.19	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		14.00000	15,000	21.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		874.00000	849,000	21.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		51.00000	57,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		411.00000	391,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		79.00000	88,000	16.55	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		289.00000	272,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		417.00000	442,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		27.00000	26,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	12,000	21.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		971.00000	946,000	21.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,041.00000	1,067,000	17.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	17.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		38.00000	43,000	18.32	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		498.00000	477,000	18.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	20,000	20.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		777.00000	754,000	20.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		991.00000	1,017,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	24.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,365.00000	1,339,000	24.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		941.00000	967,000	16.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		12.00000	14,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		922.00000	898,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		506.00000	531,000	16.11	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		16.00000	15,000	16.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,091.00000	1,117,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		68.00000	76,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		328.00000	310,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		224.00000	246,000	15.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		84.00000	80,000	15.42	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		29.00000	33,000	19.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		589.00000	567,000	19.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	9,000	22.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,118.00000	1,093,000	22.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.90700	6.86310		15.50	14,097,187.00	2,041	50,103.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		122.00000	136,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		609.00000	579,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		114.00000	127,000	17.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		651.00000	620,000	17.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		132.00000	146,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		569.00000	539,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		202.00000	189,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		315.00000	346,000	15.52	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,189.00000	1,151,000	20.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		52.00000	58,000	20.70	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		344.00000	321,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		207.00000	228,000	15.98	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		529.00000	500,000	17.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		142.00000	157,000	17.16	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		751.00000	791,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		38.00000	34,000	15.58	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		736.00000	703,000	18.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		99.00000	110,000	18.34	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		510.00000	546,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		97.00000	89,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		547.00000	584,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		84.00000	77,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		666.00000	705,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		53.00000	48,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		49.00000	55,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,236.00000	1,198,000	20.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		931.00000	973,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		18.00000	16,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		106.00000	118,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		693.00000	661,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		344.00000	376,000	15.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		181.00000	169,000	15.52	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		288.00000	318,000	15.51	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		225.00000	211,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		59.00000	65,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,096.00000	1,058,000	20.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		75.00000	84,000	19.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		912.00000	877,000	19.28	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		262.00000	291,000	15.51	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		249.00000	234,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		625.00000	664,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		62.00000	57,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		586.00000	623,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		73.00000	66,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		885.00000	926,000	15.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		22.00000	19,000	15.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		66.00000	74,000	19.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,003.00000	967,000	19.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		86.00000	96,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		823.00000	789,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		406.00000	439,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		143.00000	132,000	15.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,025.00000	1,068,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		12.00000	11,000	15.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		62.00000	70,000	19.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,049.00000	1,013,000	19.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		490.00000	462,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		153.00000	169,000	16.92	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		439.00000	473,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		126.00000	116,000	15.54	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99890	6.93180		15.60	6,998,900.00	1,000	18,043.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		299.00000	331,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		403.00000	368,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		282.00000	312,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		436.00000	399,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		317.00000	351,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		371.00000	338,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		312.00000	344,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		380.00000	345,000	15.60	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		262.00000	290,000	16.16	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		480.00000	441,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		234.00000	260,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		552.00000	511,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		405.00000	447,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		273.00000	248,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		248.00000	275,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		516.00000	476,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		432.00000	475,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		250.00000	226,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		169.00000	188,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		787.00000	739,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		113.00000	126,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,131.00000	1,077,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		198.00000	220,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		666.00000	621,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		83.00000	92,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,451.00000	1,393,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		461.00000	505,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		229.00000	206,000	15.45	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		79.00000	89,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,497.00000	1,440,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		379.00000	419,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		297.00000	270,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		108.00000	120,000	19.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,176.00000	1,121,000	19.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		278.00000	307,000	15.97	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		446.00000	408,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		490.00000	536,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		208.00000	187,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		188.00000	209,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		706.00000	660,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		90.00000	101,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,358.00000	1,302,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		124.00000	139,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,042.00000	990,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		294.00000	325,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		412.00000	376,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		521.00000	568,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		189.00000	169,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		130.00000	146,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		998.00000	947,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		103.00000	115,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,221.00000	1,166,000	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		118.00000	132,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,086.00000	1,033,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		94.00000	105,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,312.00000	1,256,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		209.00000	233,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		627.00000	584,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		221.00000	246,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		589.00000	547,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		354.00000	393,000	15.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		322.00000	294,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.09410	7.00860		15.72	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		325.00000	360,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		566.00000	516,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		311.00000	344,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		602.00000	550,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		341.00000	377,000	16.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		532.00000	483,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.19430	7.10190		15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		441.00000	484,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		539.00000	490,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		424.00000	465,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		572.00000	521,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		459.00000	505,000	15.93	1,515,000.00	3,000	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		507.00000	461,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		606.00000	553,000	16.27	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	17/09/2012	Foreign Exchange Future	7.30	Call		408.00000	447,000	16.27	2,235,000.00	5,000	16,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.29430	7.20850		16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		387.00000	418,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		879.00000	824,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		374.00000	404,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		916.00000	860,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		400.00000	432,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		842.00000	788,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,111.00000	1,051,000	17.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		319.00000	345,000	17.90	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.25310	8.23040		17.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		967.00000	972,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,237.00000	1,219,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		951.00000	956,000	17.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,271.00000	1,253,000	17.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		983.00000	988,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,203.00000	1,185,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		911.00000	894,000	17.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,141.00000	1,147,000	17.16	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09720	9.07450		18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,366.00000	1,371,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,492.00000	1,474,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,349.00000	1,354,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,525.00000	1,507,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,382.00000	1,387,000	18.70	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		1,458.00000	1,440,000	18.70	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			6.81630	6.79040		15.13	565,752.90	83	529.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		5,863.00000	6,598,000	17.26	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		36,823.00000	34,968,000	17.26	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		5,075.00000	5,723,000	17.61	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		41,035.00000	39,093,000	17.61	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		6,783.00000	7,613,000	16.90	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		32,743.00000	30,983,000	16.90	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		45,359.00000	43,341,000	17.97	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		4,399.00000	4,971,000	17.97	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			6.90700	6.86310		15.50	20,721.00	3	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		20,744.00000	22,841,000	15.98	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		34,434.00000	32,141,000	15.98	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		19,201.00000	21,174,000	16.21	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		37,891.00000	35,474,000	16.21	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		22,421.00000	24,645,000	15.74	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		31,111.00000	28,945,000	15.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.17650	11.05690		12.38	6,202,957.50	555	31,986.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		67.00000	95,000	13.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		510.00000	419,000	13.56	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		59.00000	84,000	13.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		552.00000	458,000	13.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		76.00000	107,000	13.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		469.00000	381,000	13.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		46.00000	67,000	14.06	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		639.00000	541,000	14.06	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		15.00000	23,000	15.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,058.00000	947,000	15.58	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		162.00000	126,000	12.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		219.00000	302,000	12.73	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		595.00000	704,000	13.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		38.00000	28,000	13.89	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		250.00000	336,000	12.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		143.00000	110,000	12.84	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		282.00000	213,000	12.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		139.00000	189,000	12.55	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		316.00000	409,000	13.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		109.00000	83,000	13.08	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		218.00000	164,000	12.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		175.00000	240,000	12.49	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		156.00000	211,000	12.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		249.00000	185,000	12.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		25.00000	37,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		868.00000	761,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		36.00000	52,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		729.00000	626,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		32.00000	46,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		775.00000	670,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		123.00000	169,000	12.71	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		316.00000	243,000	12.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		389.00000	488,000	13.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		82.00000	62,000	13.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		41.00000	59,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		684.00000	583,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		28.00000	41,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		821.00000	715,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		468.00000	571,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		61.00000	45,000	13.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.31460	11.16490		13.47	6,505,895.00	575	9,308.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		201.00000	252,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		686.00000	587,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		189.00000	238,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		724.00000	623,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		214.00000	268,000	14.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		649.00000	553,000	14.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		101.00000	129,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,136.00000	1,014,000	15.15	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		309.00000	381,000	13.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		444.00000	366,000	13.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		147.00000	187,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		882.00000	772,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		177.00000	224,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		762.00000	659,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		775.00000	899,000	13.15	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		110.00000	84,000	13.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		631.00000	745,000	13.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		166.00000	130,000	13.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.45470	11.26650		13.90	171,820.50	15	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		418.00000	505,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		602.00000	500,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		401.00000	485,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		635.00000	530,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		437.00000	529,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		571.00000	474,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		384.00000	465,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		668.00000	560,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		284.00000	347,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		918.00000	792,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		625.00000	745,000	13.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		359.00000	290,000	13.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		310.00000	378,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		844.00000	723,000	14.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		203.00000	249,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,237.00000	1,094,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		456.00000	553,000	13.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		540.00000	448,000	13.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		682.00000	807,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		316.00000	252,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		337.00000	411,000	14.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		771.00000	656,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		572.00000	686,000	13.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		406.00000	331,000	13.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.59960	11.38090		14.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		431.00000	518,000	14.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		900.00000	768,000	14.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		416.00000	501,000	14.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		935.00000	801,000	14.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		446.00000	536,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		865.00000	736,000	14.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08870	0.08810		18.77	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		822.00000	878,000	16.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		12.00000	8,000	16.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		162.00000	181,000	18.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		352.00000	311,000	18.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,811.00000	1,870,000	23.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	0,000	23.05	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,190.00000	1,141,130,000	30.52	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09000	0.08910		20.59	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,003.00000	1,079,000	18.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		93.00000	79,000	18.82	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		411.00000	454,000	20.59	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		501.00000	454,000	20.59	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	19/12/2011	Foreign Exchange Future	0.07	Call		1,917.00000	2,006,000	19.21	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		7.00000	6,000	19.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.73050	9.64930		12.07	973,050.00	100	65,141.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		163.00000	214,000	12.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		164.00000	134,000	12.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		142.00000	185,000	12.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		193.00000	155,000	12.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		186.00000	245,000	12.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		137.00000	115,000	12.41	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		258.00000	209,000	12.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		107.00000	139,000	12.25	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		768.00000	694,000	14.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		17.00000	24,000	14.37	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		398.00000	470,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		49.00000	40,000	13.08	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		27.00000	38,000	13.84	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		628.00000	558,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		59.00000	79,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		410.00000	349,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		8.00000	12,000	15.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1,009.00000	932,000	15.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		320.00000	388,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		71.00000	58,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		11.00000	15,000	14.90	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		912.00000	835,000	14.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		9.00000	13,000	15.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		960.00000	883,000	15.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		13.00000	18,000	14.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		864.00000	788,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.84020	9.73240		12.95	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		277.00000	332,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		345.00000	292,000	12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		259.00000	308,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		377.00000	318,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		297.00000	357,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		315.00000	267,000	12.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		211.00000	252,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		479.00000	412,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		398.00000	472,000	12.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		216.00000	182,000	12.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		559.00000	644,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		127.00000	104,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		491.00000	571,000	12.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		159.00000	131,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.95220	9.81030		13.29	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		305.00000	362,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		595.00000	510,000	13.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		290.00000	345,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		630.00000	543,000	13.76	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		320.00000	380,000	13.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		560.00000	478,000	13.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		876.00000	992,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		116.00000	90,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		263.00000	313,000	13.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		703.00000	611,000	13.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		411.00000	493,000	13.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		401.00000	341,000	13.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		915.00000	1,032,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		105.00000	80,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		372.00000	443,000	13.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		462.00000	391,000	13.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		187.00000	224,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		977.00000	872,000	14.80	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			395.61000	393.67800			0.00	0	31.00
AL7T	On	03/11/2011	Index Future			401.51000	399.55000			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.62600	405.63600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			362.56600	360.82900			0.00	0	527.00
ALBI	On	03/11/2011	Index Future			367.97400	366.21100			379,013,220.00	103	1,021.00
ALBI	On	02/02/2012	Index Future			373.57900	371.78900			0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future			6.75110	6.75020		16.80	0.00	11,000	0.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Call		55.00000	51,000	16.80	0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Put		5.00000	0,000	16.80	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	03/08/2011	Can-Do Future	6.75	Call		23.00000	1,000	16.80	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.75	Put		23.00000	0,000	16.80	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Call		101.00000	101,000	16.80	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Put		1.00000	0,000	16.80	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Put		57.00000	49,000	16.80	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Call		7.00000	0,000	16.80	0.00	11,000	0.00
ANY DAOn	24/10/2011	Can-Do Future			6.83030	6.82190		15.10	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		259.00000	267,000	15.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		137.00000	137,000	15.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		230.00000	237,000	15.17	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		158.00000	157,000	15.17	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		291.00000	298,000	15.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		119.00000	118,000	15.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		311.00000	309,000	16.28	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		133.00000	139,000	16.28	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		637.00000	632,000	18.64	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		59.00000	62,000	18.64	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.25300	7.31840		11.17	0.00	0	24,630.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		674.00000	610,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	7,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		625.00000	562,000	14.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	9,000	14.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		723.00000	658,000	14.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		52.00000	43,000	12.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		234.00000	290,000	12.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		64.00000	53,000	12.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		196.00000	250,000	12.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		349.00000	292,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		31.00000	39,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		193.00000	147,000	11.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		75.00000	94,000	11.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		42.00000	35,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		274.00000	332,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		228.00000	179,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		60.00000	76,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		7.00000	7,000	14.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		639.00000	704,000	14.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		577.00000	515,000	13.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	12,000	13.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	6,000	15.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		688.00000	753,000	15.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		530.00000	468,000	13.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	15,000	13.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		267.00000	214,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		49.00000	61,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		3.00000	3,000	15.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		835.00000	900,000	15.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		79.00000	65,000	11.95	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	7.40	Put		161.00000	212,000	11.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		5.00000	5,000	15.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		737.00000	802,000	15.33	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.27240	7.31640		11.53	145,448.00	20	710.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		690.00000	659,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		24.00000	37,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		646.00000	617,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		30.00000	45,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		736.00000	703,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		20.00000	31,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		122.00000	139,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		306.00000	367,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		206.00000	201,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		190.00000	229,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.29680	7.31320		11.61	430,511.20	59	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		298.00000	291,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		235.00000	244,000	11.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		272.00000	266,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		259.00000	269,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		326.00000	318,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		213.00000	221,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		225.00000	226,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		312.00000	329,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		484.00000	473,000	11.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		121.00000	126,000	11.72	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	7.75	Call		125.00000	127,000	12.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		562.00000	580,000	12.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		207.00000	209,000	11.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		344.00000	362,000	11.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		450.00000	439,000	11.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		137.00000	142,000	11.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,129.00000	1,110,000	12.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		16.00000	13,000	12.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.38290	8.41690		13.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,507.00000	1,476,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		390.00000	393,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,470.00000	1,439,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		403.00000	406,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,545.00000	1,514,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		378.00000	381,000	12.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06040	7.06910		12.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		61.00000	59,000	12.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		242.00000	249,000	12.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		50.00000	48,000	13.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		281.00000	288,000	13.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		74.00000	72,000	12.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		205.00000	212,000	12.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	6,000	15.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		737.00000	746,000	15.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	7,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		688.00000	697,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	5,000	15.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		786.00000	795,000	15.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	17,000	14.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		498.00000	507,000	14.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		482.00000	474,000	13.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	14,000	13.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		228.00000	223,000	12.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		59.00000	63,000	12.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	3,000	16.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		884.00000	893,000	16.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.14010	7.13040		12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		165.00000	171,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		285.00000	281,000	12.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		149.00000	155,000	12.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		319.00000	315,000	12.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		183.00000	189,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		253.00000	249,000	12.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		73.00000	76,000	14.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		593.00000	586,000	14.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		416.00000	429,000	12.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		86.00000	89,000	12.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		81.00000	84,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		551.00000	544,000	13.82	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	6.85	Call		380.00000	392,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		100.00000	102,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		122.00000	126,000	13.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		392.00000	386,000	13.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		345.00000	357,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		115.00000	117,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		110.00000	114,000	13.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		430.00000	424,000	13.28	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03600	0.03820			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.09970	0.09210			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.90410	8.80800		17.90	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,160.00000	1,257,000	19.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	3,000	19.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,110.00000	1,207,000	18.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	3,000	18.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,210.00000	1,306,000	19.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	19.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		466.00000	558,000	17.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		58.00000	54,000	17.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		118.00000	170,000	18.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		360.00000	316,000	18.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		132.00000	189,000	18.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		324.00000	285,000	18.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/09/2011	Foreign Exchange Future	7.80	Call		1,012.00000	1,109,000	18.30	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.80	Put		4.00000	5,000	18.30	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.95	Call		148.00000	209,000	18.06	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.95	Put		290.00000	255,000	18.06	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.80	Call		207.00000	282,000	17.88	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.80	Put		199.00000	178,000	17.88	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Call		186.00000	255,000	17.89	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Put		228.00000	201,000	17.89	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Call		104.00000	154,000	18.54	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Put		396.00000	350,000	18.54	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Call		73.00000	112,000	19.02	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		515.00000	458,000	19.02	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		963.00000	1,059,000	18.01	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		5.00000	5,000	18.01	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			9.03910	8.91460		17.32	0.00	0	75.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		712.00000	833,000	16.22	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		97.00000	94,000	16.22	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		675.00000	795,000	16.30	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		110.00000	106,000	16.30	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		750.00000	872,000	16.14	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		85.00000	83,000	16.14	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		572.00000	688,000	16.53	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		157.00000	149,000	16.53	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		829.00000	952,000	15.98	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		64.00000	63,000	15.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,043.00000	1,173,000	16.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		28.00000	34,000	16.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		540.00000	655,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		175.00000	166,000	16.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		355.00000	451,000	17.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		340.00000	312,000	17.16	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		195.00000	261,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		680.00000	622,000	18.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		263.00000	343,000	17.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		498.00000	454,000	17.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		605.00000	723,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		140.00000	134,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		954.00000	1,080,000	15.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		39.00000	41,000	15.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,182.00000	1,315,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		17.00000	26,000	16.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		400.00000	504,000	17.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		285.00000	265,000	17.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,279.00000	1,411,000	17.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		14.00000	22,000	17.19	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		452.00000	561,000	16.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		237.00000	222,000	16.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		335.00000	426,000	17.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		370.00000	337,000	17.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		510.00000	622,000	16.69	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		8.60	Put		195.00000	183,000	16.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		184.00000	247,000	18.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		719.00000	658,000	18.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		248.00000	324,000	17.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		533.00000	485,000	17.88	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				163.34800	162.85700			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				363.23600	361.58300			0.00	0	68.00
GOVI On	04/08/2011	GOVI		348.00	Call		135,830.00000	152,360,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		135,730.00000	152,260,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		135,930.00000	152,460,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				368.65400	366.97600			420,265,560.00	114	114.00
GOVI On	03/11/2011	GOVI		357.00	Call		99,760.00000	116,540,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Call		99,660.00000	116,440,000		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		99,860.00000	116,640,000		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			374.26900	372.56600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		35,660.00000	52,690,000		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		35,560.00000	52,590,000		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		35,760.00000	52,790,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.87100	156.80300			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			159.21100	159.14200			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			161.63600	161.56600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			424.25600	424.25600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			437.20700	437.20700			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		17/08/2011	Jibar Tradeable Future			5.59000	5.59000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	0	400.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.66000	5.67000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.71000	5.72000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.75000	5.77000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.90000	5.93000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.14000	6.15000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.38000	6.39000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.62000	6.63000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.85000	6.88000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.11000	7.14000			0.00	0	250.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			358.54800	356.36500			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			363.89600	361.68100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			369.43800	367.19000			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.11700	7.20500		3.00	115,620,754.70	905	3,715.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,162.00000	1,512,000	3.00	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	0,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,358.00000	1,708,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		966.00000	1,316,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000	2.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.20	Put		121.00000	3,000	2.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		101.00000	333,000	2.95	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	0,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		1,553.00000	1,903,000	3.05	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		2,330.00000	2,680,000	3.13	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	0,000	3.13	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,865.00000	4,214,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.20300	7.29800		3.25	737,618,230.05	6,005	9,796.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,523.00000	3,861,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		45.00000	28,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,694.00000	4,035,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		36.00000	23,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,352.00000	3,688,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		53.00000	35,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.29500	7.39900		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,961.00000	4,280,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		211.00000	168,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,110.00000	4,432,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		193.00000	153,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,814.00000	4,130,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		231.00000	185,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.40500	7.51800		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,944.00000	3,218,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		608.00000	516,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Call		3,065.00000	3,343,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		572.00000	484,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,825.00000	3,094,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		647.00000	550,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.53900	7.66300		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,270.00000	2,496,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,269.00000	1,124,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,364.00000	2,595,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,215.00000	1,075,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,177.00000	2,399,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,324.00000	1,174,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.21200	8.30400		9.75	63,863,762.47	527	4,041.00
R186	On	04/08/2011	Bond Future	8.25	Call		141.00000	474,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		669.00000	100,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		324.00000	884,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		363.00000	21,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		49.00000	188,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		1,069.00000	306,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		165.00000	3,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		612.00000	1,352,000	9.67	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		0.00000	0,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		3,771.00000	4,673,000	9.87	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		6,063.00000	6,965,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	0,000	10.03	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		12,549.00000	13,451,000	10.54	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.27700	8.37200		10.25	408,149,411.59	3,319	25,494.00
R186	On	03/11/2011	Bond Future	9.00	Call		6,429.00000	7,192,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		629.00000	476,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		6,799.00000	7,577,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		555.00000	418,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,065.00000	6,812,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		711.00000	543,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,139.00000	895,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		4,681.00000	5,352,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		4,032.00000	3,445,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,384.00000	1,712,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,606.00000	2,159,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,395.00000	2,863,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		3,444.00000	4,019,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,756.00000	1,416,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		7,174.00000	7,966,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		488.00000	365,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.34100	8.44000		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,921.00000	7,598,000	11.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		1,817.00000	1,557,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,237.00000	7,929,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,693.00000	1,448,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,609.00000	7,272,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,948.00000	1,673,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.41200	8.51300		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,289.00000	7,915,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,911.00000	2,598,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,579.00000	8,216,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,765.00000	2,464,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,004.00000	7,617,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,065.00000	2,739,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.48800	8.59300		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,955.00000	6,503,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,544.00000	4,135,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,214.00000	6,774,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,359.00000	3,962,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,705.00000	6,240,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,741.00000	4,318,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future			215.30083	215.28010			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		3,280.00000	3,301,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		3,230.00000	3,251,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		3,330.00000	3,351,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.37135	212.35049			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		350.00000	371,000		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		300.00000	321,000		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		400.00000	421,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			236.12934	236.07658			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,577.00000	4,629,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		4,527.00000	4,579,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		4,627.00000	4,679,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future			239.61293	239.55946			19,169,034.40	80	205.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,059.00000	1,113,000		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		1,009.00000	1,063,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		1,109.00000	1,163,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.77100	6.84900		2.50	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,220.00000	1,459,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,370.00000	1,610,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,068.00000	1,308,000	2.55	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.83700	6.92200		2.75	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,036.00000	3,272,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		20.00000	13,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,170.00000	3,407,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		16.00000	11,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,903.00000	3,137,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		24.00000	16,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.90300	6.99600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,315.00000	3,543,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		78.00000	61,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,434.00000	3,663,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.30	Put		71.00000	55,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,198.00000	3,424,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		88.00000	69,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.99000	7.09300		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,026.00000	2,209,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		456.00000	390,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,116.00000	2,302,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		428.00000	365,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,938.00000	2,117,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		486.00000	417,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.10700	7.22300		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,471.00000	1,624,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		866.00000	765,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,543.00000	1,699,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		830.00000	731,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,401.00000	1,550,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		905.00000	800,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			176.28940	176.25020			0.00	0	90.00
R202	On	04/08/2011	Bond Future	1.00	Call		175,250.00000	175,289,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		175,200.00000	175,239,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Call		175,300.00000	175,339,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			178.88986	178.85041			0.00	0	22,733.00
R202	On	03/11/2011	Bond Future	0.50	Call		178,350.00000	178,390,000		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		178,300.00000	178,340,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		178,400.00000	178,440,000		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			178.95013	178.90984			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		1,910.00000	1,950,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		1,860.00000	1,900,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		1,960.00000	2,000,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.67200	7.76000		5.00	0.00	0	333.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,158.00000	1,586,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1.00000	0,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,397.00000	1,825,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		919.00000	1,346,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1.00000	0,000	4.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			7.75900	7.85200		5.25	129,456,332.28	1,251	2,095.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,182.00000	3,561,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		208.00000	151,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,379.00000	3,764,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		180.00000	129,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,989.00000	3,360,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		240.00000	175,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.85000	7.94800		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,042.00000	4,396,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		519.00000	432,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,221.00000	4,580,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		483.00000	401,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,869.00000	4,218,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		561.00000	469,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.95200	8.05500		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,875.00000	4,199,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		938.00000	817,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,030.00000	4,359,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		885.00000	770,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,723.00000	4,041,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		993.00000	867,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.06700	8.17800		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		2,878.00000	3,160,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,563.00000	1,387,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,012.00000	3,301,000	5.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Put		1,495.00000	1,326,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		2,748.00000	3,023,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,636.00000	1,453,000	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	04/08/2011	Bond Future			7.86200	7.95500		6.00	15,275,713.50	150	150.00
R204	On	04/08/2011	Bond Future	8.00	Call		327.00000	762,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		80.00000	1,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		547.00000	1,035,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		26.00000	0,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		163.00000	494,000	5.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		191.00000	8,000	5.89	0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.94500	8.04200		6.25	7,233,850.40	70	2,191.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,910.00000	4,367,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		221.00000	159,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,134.00000	4,598,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		191.00000	136,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		3,689.00000	4,138,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		255.00000	185,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.02900	8.13100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,887.00000	5,322,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		523.00000	429,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,089.00000	5,531,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		481.00000	395,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		4,687.00000	5,116,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		567.00000	468,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.12400	8.23100		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,964.00000	4,328,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,415.00000	1,243,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,131.00000	4,501,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,341.00000	1,175,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,801.00000	4,157,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,494.00000	1,314,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.23200	8.34400		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		2,961.00000	3,269,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,213.00000	1,980,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,105.00000	3,421,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		2,119.00000	1,894,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		2,821.00000	3,121,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,312.00000	2,071,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.52100	6.57800		2.00	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		940.00000	1,068,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	0,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,051.00000	1,179,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		829.00000	957,000	2.03	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000	2.03	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.57500	6.63900		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,232.00000	2,359,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		11.00000	8,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,328.00000	2,456,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		9.00000	7,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,136.00000	2,262,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		14.00000	10,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.62900	6.70200		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,363.00000	2,485,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		54.00000	44,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,445.00000	2,568,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		48.00000	39,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,281.00000	2,402,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		59.00000	48,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.72000	6.80500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,411.00000	1,509,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		319.00000	283,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,472.00000	1,572,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		302.00000	268,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,353.00000	1,450,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		339.00000	302,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.85900	6.96000		1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		919.00000	1,001,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		528.00000	473,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		963.00000	1,047,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		504.00000	451,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		876.00000	956,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		552.00000	495,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.97700	8.05400		6.75	27,870,009.20	290	485.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,139.00000	1,589,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1.00000	0,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,425.00000	1,877,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		856.00000	1,301,000	6.73	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		7.00000	0,000	6.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.05300	8.13400		7.00	550,514,907.65	5,645	6,245.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,734.00000	4,126,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		304.00000	233,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,966.00000	4,366,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		264.00000	201,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,506.00000	3,890,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		348.00000	269,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		2,123.00000	1,827,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		778.00000	945,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,404.00000	1,649,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		1,313.00000	1,095,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,067.00000	2,370,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		846.00000	686,000	7.06	0.00	0	2,000.00
R207	On	02/02/2012	Bond Future			8.13100	8.21600		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,914.00000	5,288,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		689.00000	590,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,123.00000	5,504,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		637.00000	545,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,708.00000	5,076,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		745.00000	641,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.22100	8.30900		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,015.00000	4,326,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,675.00000	1,510,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,189.00000	4,506,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,589.00000	1,430,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,845.00000	4,149,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,767.00000	1,595,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.32100	8.41300		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		3,750.00000	4,048,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,008.00000	1,824,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		3,916.00000	4,221,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,919.00000	1,742,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,588.00000	3,879,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,102.00000	1,910,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			7.99700	8.08400		7.50	19,771,623.90	210	1,283.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,031.00000	1,571,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4.00000	0,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,334.00000	1,878,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1.00000	1,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		738.00000	1,263,000	7.48	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		19.00000	0,000	7.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.06800	8.15800		8.25	123,379,490.39	1,339	6,026.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,889.00000	4,348,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		371.00000	280,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,131.00000	4,601,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		324.00000	244,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,650.00000	4,100,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		423.00000	322,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		2,197.00000	1,858,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		918.00000	1,130,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,360.00000	1,112,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,615.00000	1,918,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,339.00000	2,709,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		880.00000	699,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		4,628.00000	5,114,000	8.55	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	8.90	Put		247.00000	182,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.13800	8.23300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,195.00000	5,643,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		770.00000	650,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,418.00000	5,873,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		714.00000	601,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,976.00000	5,416,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		831.00000	703,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.21700	8.31500		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,237.00000	5,650,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,364.00000	1,205,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,439.00000	5,858,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,291.00000	1,138,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,038.00000	5,444,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,440.00000	1,274,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.30400	8.40600		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,070.00000	4,432,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,146.00000	1,927,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,252.00000	4,622,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,053.00000	1,842,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		3,893.00000	4,247,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,245.00000	2,019,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.55100	8.64300		12.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		15.00000	57,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		1,194.00000	481,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		52.00000	198,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		815.00000	206,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3.00000	10,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		1,601.00000	853,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,513.00000	11,268,000	13.47	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.60800	8.70300		13.75	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,260.00000	2,689,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		1,883.00000	1,542,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,477.00000	2,930,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,703.00000	1,386,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,053.00000	2,459,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		2,077.00000	1,713,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.66400	8.76200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,196.00000	4,683,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,341.00000	2,042,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,428.00000	4,929,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,193.00000	1,908,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,971.00000	4,444,000	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		2,500.00000	2,187,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.72500	8.82400		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,650.00000	5,110,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,287.00000	2,963,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,867.00000	5,339,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,125.00000	2,812,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,437.00000	4,886,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,457.00000	3,122,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.78900	8.89100		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,894.00000	6,397,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,191.00000	2,896,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,124.00000	6,637,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,057.00000	2,772,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,670.00000	6,164,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,334.00000	3,030,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			132.20685	132.17690			0.00	0	90.00
R210	On	04/08/2011	Bond Future	106.00	Call		26,177.00000	26,207,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		26,127.00000	26,157,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		26,227.00000	26,257,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.45567	132.42548			3,708,758.76	28	685.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,425.00000	1,456,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		1,375.00000	1,406,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Call		1,475.00000	1,506,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			109.07285	108.66493			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		107,165.00000	107,573,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		107,115.00000	107,523,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		107,215.00000	107,623,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			110.68193	110.26805			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		109,018.00000	109,432,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,968.00000	109,382,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,068.00000	109,482,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			111.02991	110.60979			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		110.00000	530,000		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		60.00000	480,000		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		160.00000	580,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			107.72388	107.01801			0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,518.00000	105,224,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,468.00000	105,174,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,568.00000	105,274,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.31314	108.59681			8,854,364.34	81	3,073.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,097.00000	106,813,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		106,047.00000	106,763,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		106,147.00000	106,863,000		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	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.50969	108.78252			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		283.00000	1,010,000		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		233.00000	960,000		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		333.00000	1,060,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.54100	8.64400			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,581.00000	4,724,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,128.00000	4,271,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,037.00000	5,180,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.60500	8.71000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		325.00000	1,187,000		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		729.00000	1,591,000		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		0.00000	781,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		82.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.67000	8.77800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Call		1,756.00000	2,631,000		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		2,144.00000	3,019,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,366.00000	2,240,000		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			8.73500	8.84700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,105.00000	4,001,000		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		3,479.00000	4,374,000		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		2,730.00000	3,625,000		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			8.80400	8.91900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		2,528.00000	3,434,000		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		2,900.00000	3,806,000		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		2,153.00000	3,060,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				13,951.54000	13,856.09000			0.00	0	0.00
RZ02	On 04/08/2011	Bond Future				0.10300	0.07800			0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.00	Call			24,940.00000	24,940,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.05	Call			26,199.00000	26,199,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	0.95	Call			23,667.00000	23,667,000		0.00	0	0.00
RZ02	On 04/08/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future				0.00500	0.00500			0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Call			27,590.00000	27,590,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Call			28,834.00000	28,834,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Call			26,333.00000	26,333,000		0.00	0	0.00
RZ02	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future				0.77000	0.77600			0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Call			1,226.00000	1,226,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.00	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Call			1,491.00000	1,491,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	1.05	Put			0.00000	0,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Call			961.00000	961,000		0.00	0	0.00
RZ11	On 03/11/2011	Bond Future	0.95	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			359.11100	357.47300			0.00	0	100.00
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			1.05890	1.05390		14.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		78.00000	94,000	15.95	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		539.00000	505,000	15.95	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		25.00000	31,000	17.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		986.00000	942,000	17.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		230.00000	262,000	14.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		191.00000	173,000	14.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.07390	1.06600		14.60	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		264.00000	298,000	15.61	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		604.00000	559,000	15.61	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		154.00000	175,000	16.84	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		994.00000	936,000	16.84	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		458.00000	511,000	14.60	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		298.00000	272,000	14.60	0.00	0	0.00

Total for Derivatives : **3,474,120,141.33** **113,910** **1,111,072.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			5,950,000,000.00	1,000,000	500,000.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381LOn 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	30,000,000.00
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			20,000,000,000.00	200,000	100,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			177,800,000,000.00	1,778,000	2,229,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,059,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			52,100,000,000,000.00	521,000,000	0.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			60,205,600,000.00	602,056	100,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			60,128,400,000.00	601,284	100,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			9,000,000,000,000.00	90,000,000	30,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	40,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			22,000,000,000.00	220,000	220,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			60,183,200,000.00	601,832	100,000.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			272,400,000.00	2,724	40,000.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			750,000,000,000.00	7,500,000	6,800,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			88,100,000,000.00	881,000	10,014,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			91,300,000,000.00	913,000	19,996,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
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	1,500,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL043	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000			0.00	0	0.00
ACL053	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL054	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
ACL066	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	100.00000			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ACL072	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ACL073	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL074	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL075	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL076	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		53,200,000,000.00		532,000	2,631,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		39,700,000,000.00		397,000	14,427,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	3,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			26,400,000.00	264	20,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	3,250,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			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			207,200,000.00	2,072	100,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC11	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD11	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD21	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000		16,850,000,000,000.00	168,500,000	168,500,000	225,000,000.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000		41,900,000,000,000.00	419,000,000	419,000,000	614,000,000.00
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,302,000,000.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000		4,400,000,000,000.00	44,000,000	44,000,000	137,000,000.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000		8,700,000,000,000.00	87,000,000	87,000,000	77,000,000.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000		7,350,000,000,000.00	73,500,000	73,500,000	122,000,000.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		84,900,000,000.00	849,000	849,000	2,969,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	700,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000		200,000,000.00	200,000,000.00	2,000,000	1,000,000.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		473,000,000.00	473,000,000.00	4,730	50,946.00
CBL05	On	02/11/2012			100.00000	100.00000		89,600,000.00	89,600,000.00	896	99,872.00
CBL06	On	02/11/2014			100.00000	100.00000		49,900,000,000.00	49,900,000,000.00	499,000	4,569,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			36,400,000,000.00	364,000	9,424,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	8,000,000.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			67,300,000,000.00	673,000	2,728,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			1,674,700,000,000.00	16,747,000	84,548,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			4,832,400,000,000.00	48,324,000	148,484,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			400,137,200,000.00	4,001,372	250,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	26,200,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000		60,000,000.00	60,000,000.00	600,000	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	2,020,000.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	3,400,000.00
ES15	On	30/08/2015			100.00000	100.00000			20,000,000,000.00	200,000	220,000,000.00
ES18	On	20/04/2018			9.25000	9.25000			1,153,290,000,000.00	124,680,000	138,149,600.00
ES23	On	25/01/2023			10.00000	10.00000			770,000,000,000.00	77,000,000	211,000,000.00
ES26	On	02/04/2026			7.85000	7.85000			73,970,550,000.00	9,423,000	136,228,000.00
ES33	On	15/09/2033			7.50000	7.50000			43,815,000,000.00	5,842,000	138,346,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			60,297,000,000.00	602,970	100,000.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			110,400,000,000.00	1,104,000	1,420,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	82,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			104,400,000.00	1,044	30,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,400,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			21,600,000.00	216	39,964.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			120,068,200,000.00	1,200,682	200,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			27,900,000,000.00	279,000	3,320,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			116,100,000,000.00	1,161,000	2,316,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	30,000.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	161,000,000.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			44,800,000.00	448	9,354.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			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
GRD15iOn	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15iOn	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16iOn	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16iOn	07/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			69,200,000.00	692	100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			71,200,000.00	712	100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,600,000.00	76	10,000.00
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		10,215,400,000,000.00		102,154,000	58,368,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		40,000,000,000,000.00		400,000,000	298,000,000.00
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		65,600,000,000.00		656,000	16,720,000.00
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		888,000,000,000.00		8,880,000	4,440,000.00
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		60,193,800,000.00		601,938	100,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			16,700,000,000.00	167,000	167,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			95,200,000.00	952	27,632.00
IKH1D	On	09/12/2028	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
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			101,200,000.00	1,012	40,000.00
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	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			25,800,000,000.00	258,000	265,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			60,124,200,000.00	601,242	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			115,200,000,000.00	1,152,000	49,816,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	704,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			600,214,000,000.00	6,002,140	3,100,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	60,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			250,400,000.00	2,504	40,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132 On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144 On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001 On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	3,100,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

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	18/08/2011			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	1,000,000.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	60,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,100,000.00
MTN02	On	13/07/2014			100.00000	100.00000		180,100,000,000.00		1,801,000	4,864,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		54,500,000,000.00		545,000	5,624,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			72,228,000,000.00	722,280	120,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			139,200,000,000.00	1,392,000	55,608,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			73,200,000.00	732	20,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			49,600,000,000.00	496,000	6,566,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			2,000,069,600,000.00	20,000,696	10,100,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			72,400,000.00	724	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			174,300,000,000.00	1,743,000	10,017,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1-On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2-On 21/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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	50,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	217,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	54,000.00
NED8	On	08/02/2014			100.00000	100.00000			82,800,000,000.00	828,000	4,002,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			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		1,900,000,000,000.00	19,000,000	19,000,000	9,500,000.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		21,470,800,000,000.00		214,708,000	116,869,000.00
NRA02	On	31/05/2023			100.00000	100.00000		2,400,000,000,000.00		24,000,000	76,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		15,200,000,000,000.00		152,000,000	71,070,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		138,100,000,000.00		1,381,000	4,653,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			60,271,800,000.00	602,718	100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			25,200,000.00	252	99,874.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	50,000.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
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			5.19000	5.26500		1,038,000,000.00		200,000	2,140,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.11500	7.20000		327,155,130,230,075.00	45,981,044,305		17,108,186,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.21000	8.30000		107,920,114,990,950.00		13,144,959,195	8,884,040,325.00
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			0.96000	0.96000		1,103,849,354,880.00		1,149,843,078	2,726,545,241.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		85,910,453,530.00		33,956,701	373,374,656.00
R201	On	21/12/2014	Spot Bond			6.77000	6.84500		13,828,530,630,000.00		2,042,619,000	3,608,860,000.00
R202	On	07/12/2033	Spot Bond			2.51000	2.51000		68,508,876,230.00		27,294,373	1,393,284,373.00
R203	On	15/09/2017	Spot Bond			7.67000	7.75500		44,690,950,070,000.00		5,826,721,000	6,005,675,000.00
R204	On	21/12/2018	Spot Bond			7.86000	7.95000		17,234,645,580,000.00		2,192,703,000	6,610,318,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.52000	6.57500		26,432,184,320,000.00		4,054,016,000	4,120,694,402.00
R207	On	15/01/2020	Spot Bond			7.97500	8.05000		82,921,434,200,000.00		10,397,672,000	8,420,377,000.00
R208	On	31/03/2021	Spot Bond			7.99500	8.08000		26,787,159,555,000.00		3,350,489,000	6,840,623,000.00
R209	On	31/03/2036	Spot Bond			8.55000	8.64000		35,220,878,550,000.00		4,119,401,000	9,446,790,000.00
R210	On	31/03/2028	Spot Bond			2.55000	2.55000		40,853,157,300.00		16,020,846	1,002,220,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.80000	1.87000			533,635,462,800.00	296,464,146	1,182,510,000.00
R212	On	31/01/2022	Spot Bond			2.47000	2.54000			753,000,887,730.00	304,858,659	389,799,534.00
R213	On	28/02/2031	Spot Bond			8.54000	8.64000			8,639,918,000,000.00	1,011,700,000	2,510,814,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			18,157,230,292,500.00	2,793,420,045	1,928,495,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	2,500,000.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	39,084,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			49,100,000,000.00	491,000	17,689,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			77,700,000,000.00	777,000	2,930,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			32,800,000,000.00	328,000	3,395,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
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
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			130,200,000,000.00	1,302,000	268,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			88,900,000,000.00	889,000	973,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	3,400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	60,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	30,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842	On	19/08/2011	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
SYN844	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			73,200,000.00	732	100,000.00
THE7C	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000,000.00	50,000,000	25,000,000.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		73,200,000,000.00	732,000,000.00	732,000	2,850,000.00
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		2,593,900,000,000.00	25,939,000,000.00	25,939,000	999,204,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			3,359,500,000,000.00	33,595,000	247,624,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	75,000,000.00
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			235,800,000,000.00	2,358,000	22,278,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			43,800,000,000.00	438,000	25,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			15,100,000,000,000.00	151,000,000	357,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,009,424,297,361,000.00	99,919,350,340	92,112,463,633.00
Grand Total:							1,009,427,771,481,140.00	99,919,464,250	92,113,574,705.00