



Daily MTM Report

Daily summary for: 05/08/2011

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			6.92960	6.93970		15.24	447,277,961.60	64,546	285,081.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		7.00000	9,000	23.84	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,117.00000	1,129,000	23.84	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		6.00000	8,000	24.21	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,166.00000	1,178,000	24.21	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		8.00000	10,000	23.46	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,068.00000	1,080,000	23.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		873.00000	885,000	21.97	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		13.00000	15,000	21.97	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		39.00000	41,000	18.98	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		499.00000	511,000	18.98	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		231.00000	223,000	15.51	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		91.00000	93,000	15.51	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		172.00000	163,000	15.24	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		132.00000	133,000	15.24	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		543.00000	556,000	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		33.00000	36,000	19.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		682.00000	695,000	20.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		22.00000	25,000	20.47	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		301.00000	292,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		61.00000	62,000	15.79	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		39.00000	40,000	16.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		379.00000	370,000	16.06	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		254.00000	263,000	16.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		94.00000	93,000	16.73	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,860.00000	2,870,000	31.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		412.00000	423,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		52.00000	53,000	18.23	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		330.00000	340,000	17.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		70.00000	70,000	17.48	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		30.00000	32,000	16.20	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		420.00000	412,000	16.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		265.00000	257,000	15.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		75.00000	77,000	15.65	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		110.00000	112,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		200.00000	192,000	15.37	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		589.00000	601,000	19.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		29.00000	31,000	19.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		146.00000	142,000	15.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		156.00000	162,000	15.61	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		19.00000	22,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		729.00000	742,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		81.00000	81,000	17.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		291.00000	301,000	17.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		126.00000	123,000	15.98	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		186.00000	193,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		553.00000	545,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		13.00000	15,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		14.00000	17,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		824.00000	837,000	21.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,190.00000	1,180,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		60.00000	61,000	17.85	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		370.00000	381,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		25.00000	28,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		635.00000	648,000	20.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,140.00000	1,130,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	8,000	24.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,215.00000	1,228,000	24.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,090.00000	1,080,000	18.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		17.00000	19,000	21.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		777.00000	789,000	21.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		647.00000	639,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		7.00000	9,000	16.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,240.00000	1,230,000	19.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		109.00000	107,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		219.00000	227,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		339.00000	331,000	15.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		49.00000	51,000	15.93	10,200.00	200	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		45.00000	47,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		455.00000	467,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		10.00000	12,000	22.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		970.00000	982,000	22.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02200	7.03200		15.84	29,766,258.00	4,239	53,312.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		168.00000	170,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		486.00000	498,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		156.00000	158,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		524.00000	536,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		181.00000	182,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		449.00000	460,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		145.00000	153,000	15.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		427.00000	425,000	15.93	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,038.00000	1,051,000	20.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		70.00000	73,000	20.61	216,226.00	2,962	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		254.00000	260,000	15.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		286.00000	282,000	15.84	1,670,568.00	5,924	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		413.00000	424,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		195.00000	196,000	17.04	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		902.00000	899,000	16.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		20.00000	27,000	16.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		604.00000	616,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		136.00000	138,000	18.23	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		643.00000	642,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		61.00000	70,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		684.00000	683,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		52.00000	61,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		812.00000	810,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		30.00000	38,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		66.00000	69,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,084.00000	1,097,000	20.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,092.00000	1,085,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		10.00000	13,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		146.00000	148,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		564.00000	576,000	17.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		459.00000	458,000	15.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		127.00000	136,000	15.95	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		395.00000	393,000	15.92	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		163.00000	171,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		79.00000	82,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		947.00000	960,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		103.00000	106,000	19.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		771.00000	784,000	19.18	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		366.00000	363,000	15.90	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		184.00000	191,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		769.00000	766,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		37.00000	44,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		726.00000	724,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		44.00000	52,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,043.00000	1,037,000	16.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		11.00000	15,000	16.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		90.00000	93,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		858.00000	871,000	19.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		118.00000	121,000	18.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		686.00000	699,000	18.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		529.00000	528,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		97.00000	106,000	15.99	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,189.00000	1,182,000	16.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		7.00000	10,000	16.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		85.00000	88,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		903.00000	916,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		378.00000	388,000	16.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		210.00000	210,000	16.80	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		566.00000	565,000	16.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		84.00000	93,000	16.00	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.11510	7.12490		16.05	13,177,165.20	1,852	17,898.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		395.00000	398,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		306.00000	319,000	16.03	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		371.00000	373,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		332.00000	344,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		421.00000	423,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		282.00000	294,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		414.00000	416,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		289.00000	301,000	16.01	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		345.00000	347,000	16.24	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		370.00000	382,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		309.00000	311,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		434.00000	446,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		527.00000	529,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		202.00000	214,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		326.00000	329,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		401.00000	414,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		558.00000	560,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		183.00000	195,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		223.00000	227,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		648.00000	662,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		150.00000	154,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		975.00000	989,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		262.00000	266,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		537.00000	551,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		109.00000	113,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,284.00000	1,298,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		590.00000	592,000	15.90	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	19/03/2012	Foreign Exchange Future	6.70	Put		165.00000	177,000	15.90	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		104.00000	108,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,329.00000	1,343,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		497.00000	499,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		222.00000	234,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		143.00000	147,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,018.00000	1,032,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		364.00000	366,000	16.05	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		339.00000	351,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		624.00000	625,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		149.00000	160,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		248.00000	252,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		573.00000	587,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		119.00000	123,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,194.00000	1,208,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		165.00000	169,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		890.00000	904,000	18.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		388.00000	391,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		313.00000	326,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		658.00000	659,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		133.00000	144,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		173.00000	177,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		848.00000	862,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		136.00000	140,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,061.00000	1,075,000	19.58	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		157.00000	161,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		932.00000	946,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		124.00000	128,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,149.00000	1,163,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		277.00000	280,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		502.00000	515,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		292.00000	295,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		467.00000	480,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		468.00000	470,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		243.00000	255,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.21060	7.22050		16.22	1,254,644.40	174	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		416.00000	421,000	16.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		446.00000	460,000	16.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		397.00000	403,000	16.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		477.00000	492,000	16.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		435.00000	440,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		415.00000	429,000	16.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.31080	7.32100		16.56	1,242,836.00	170	85.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		552.00000	560,000	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		431.00000	449,000	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		529.00000	538,000	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		458.00000	477,000	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		576.00000	584,000	16.38	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		405.00000	423,000	16.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		486.00000	505,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		507.00000	516,000	16.56	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.41050	7.42080		16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		470.00000	483,000	17.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		749.00000	773,000	17.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		455.00000	468,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		784.00000	808,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		485.00000	498,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		714.00000	738,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		968.00000	992,000	18.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		389.00000	402,000	18.30	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.37060	8.37880		18.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,045.00000	1,077,000	18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,166.00000	1,206,000	18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,028.00000	1,060,000	18.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,199.00000	1,239,000	18.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,062.00000	1,094,000	18.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,133.00000	1,173,000	18.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		847.00000	887,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,226.00000	1,258,000	17.84	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21470	9.22290		19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,455.00000	1,489,000	19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,432.00000	1,474,000	19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,438.00000	1,472,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,465.00000	1,507,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,472.00000	1,507,000	19.41	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		1,399.00000	1,442,000	19.41	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			6.92960	6.93970		15.24	0.00	0	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		9,403.00000	9,304,000	16.73	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		25,433.00000	26,344,000	16.73	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		8,108.00000	8,086,000	17.11	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		29,138.00000	30,126,000	17.11	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		10,897.00000	10,709,000	16.36	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		21,927.00000	22,749,000	16.36	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		33,017.00000	34,073,000	17.48	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		6,987.00000	7,033,000	17.48	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.02200	7.03200		15.84	0.00	0	31.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		28,572.00000	28,154,000	15.84	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		25,372.00000	25,954,000	15.84	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		26,203.00000	26,167,000	16.08	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		28,003.00000	28,967,000	16.08	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		31,089.00000	30,726,000	15.86	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		22,889.00000	23,526,000	15.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.34550	11.32370		13.16	34,717,230.00	3,060	30,909.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		132.00000	150,000	13.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		308.00000	305,000	13.63	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		118.00000	134,000	13.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		344.00000	339,000	13.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		148.00000	167,000	13.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		274.00000	272,000	13.47	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		93.00000	107,000	14.11	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		419.00000	412,000	14.11	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		31.00000	37,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		807.00000	792,000	15.53	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		83.00000	90,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		407.00000	435,000	14.06	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		841.00000	865,000	15.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		17.00000	20,000	15.34	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		446.00000	473,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		72.00000	78,000	14.19	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		144.00000	149,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		268.00000	294,000	13.54	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		528.00000	554,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		54.00000	59,000	14.44	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		110.00000	116,000	13.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		334.00000	361,000	13.80	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		300.00000	327,000	13.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		126.00000	132,000	13.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		50.00000	60,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		626.00000	615,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		73.00000	85,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		499.00000	490,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		64.00000	75,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		540.00000	530,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		237.00000	263,000	13.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		163.00000	168,000	13.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		613.00000	639,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		39.00000	44,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		82.00000	95,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		458.00000	450,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		57.00000	67,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		583.00000	572,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		702.00000	728,000	14.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		28.00000	33,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.48570	11.46240		13.94	516,856.50	45	9,324.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		301.00000	324,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		489.00000	488,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		284.00000	306,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		522.00000	520,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		320.00000	342,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		458.00000	456,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		155.00000	171,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		893.00000	885,000	15.24	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		457.00000	486,000	13.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		295.00000	300,000	13.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		224.00000	243,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		662.00000	657,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		268.00000	289,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		556.00000	553,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,023.00000	1,053,000	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	19/12/2011	Foreign Exchange Future	10.50	Put		61.00000	67,000	13.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		859.00000	890,000	13.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		97.00000	104,000	13.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.62720	11.60150		13.97	348,816.00	30	2,837.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		579.00000	599,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		428.00000	422,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		554.00000	573,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		453.00000	446,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		605.00000	625,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		404.00000	398,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		530.00000	548,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		479.00000	471,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		395.00000	410,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		694.00000	683,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		841.00000	866,000	13.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		240.00000	239,000	13.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		429.00000	445,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		628.00000	618,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		284.00000	295,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		983.00000	968,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		631.00000	652,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		380.00000	375,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		908.00000	934,000	13.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		207.00000	207,000	13.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		466.00000	483,000	14.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		565.00000	556,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		777.00000	801,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		276.00000	274,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.77370	11.74470		14.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		575.00000	590,000	14.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		680.00000	666,000	14.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		556.00000	571,000	14.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		711.00000	697,000	14.35	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		594.00000	610,000	14.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		649.00000	636,000	14.20	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08790		15.94	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		801.00000	835,000	14.84	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		11.00000	5,000	14.84	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		146.00000	125,000	15.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		356.00000	295,000	15.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,791.00000	1,830,000	21.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	0,000	21.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,210.00000	1,141,170,000	30.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08960	0.08920		19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,005.00000	1,028,000	17.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		85.00000	68,000	17.62	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		407.00000	404,000	19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		487.00000	444,000	19.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,926.00000	1,966,000	19.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	19.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.82350	9.81130		12.17	39,942,351.00	4,066	62,311.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		262.00000	272,000	12.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		101.00000	99,000	12.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		229.00000	239,000	12.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		118.00000	116,000	12.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		297.00000	308,000	12.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		86.00000	85,000	12.75	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		160.00000	156,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		171.00000	179,000	12.17	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		619.00000	609,000	14.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		30.00000	32,000	14.24	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		540.00000	552,000	13.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		29.00000	29,000	13.62	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		47.00000	50,000	13.72	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		486.00000	477,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		98.00000	104,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		287.00000	281,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		14.00000	15,000	15.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		853.00000	842,000	15.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		453.00000	465,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		42.00000	42,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		19.00000	20,000	14.76	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	19/09/2011	Foreign Exchange Future	10.55	Put		758.00000	747,000	14.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		16.00000	18,000	14.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		805.00000	795,000	14.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		22.00000	24,000	14.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		711.00000	701,000	14.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.93730	9.92210			59,623.80	6	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		377.00000	391,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		255.00000	254,000	13.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		350.00000	365,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		278.00000	278,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		404.00000	418,000	13.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		232.00000	231,000	13.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		286.00000	297,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		364.00000	360,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		527.00000	540,000	12.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		155.00000	153,000	12.99	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		707.00000	720,000	12.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		85.00000	83,000	12.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		632.00000	644,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		110.00000	107,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.05370	10.03580			0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		399.00000	411,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		463.00000	457,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		380.00000	392,000	13.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		494.00000	488,000	13.81	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		418.00000	431,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		432.00000	427,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,062.00000	1,077,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		76.00000	73,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		345.00000	357,000	14.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		559.00000	553,000	14.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		543.00000	556,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		307.00000	302,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,106.00000	1,121,000	12.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		70.00000	67,000	12.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		490.00000	503,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		354.00000	349,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		248.00000	259,000	14.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		812.00000	805,000	14.91	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.52400	404.17100			4,015,240.00	1	16.00
AL7T	On	02/02/2012	Index Future			407.63900	410.32600			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			368.08800	370.38500			1,428,181,440.00	388	1,346.00
ALBI	On	02/02/2012	Index Future			373.69400	376.02600			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			6.96500	6.97510		15.58	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		365.00000	362,000	15.87	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		90.00000	97,000	15.87	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		332.00000	328,000	15.81	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		107.00000	113,000	15.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		401.00000	398,000	15.93	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		76.00000	83,000	15.93	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		217.00000	225,000	15.88	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		192.00000	190,000	15.88	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		510.00000	521,000	18.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		85.00000	86,000	18.27	0.00	0	6,757.00
ANY DAOn	10/08/2011	Can-Do Future			6.89130	6.89950		15.34	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Call		204.00000	196,000	16.63	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Put		5.00000	5,000	16.63	0.00	0	20,000.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Call		159.00000	150,000	16.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Put		10.00000	9,000	16.31	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Call		251.00000	243,000	16.96	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Put		2.00000	2,000	16.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.20720	7.29990		11.34	360,360.00	50	24,680.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		655.00000	566,000	14.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		5.00000	9,000	14.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		607.00000	519,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		7.00000	12,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		704.00000	614,000	14.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		4.00000	7,000	14.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		52.00000	35,000	12.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		252.00000	328,000	12.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		64.00000	43,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		214.00000	286,000	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		331.00000	255,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		31.00000	48,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		177.00000	118,000	11.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		77.00000	111,000	11.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		42.00000	28,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		292.00000	371,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		212.00000	148,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		62.00000	91,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		8.00000	5,000	15.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		658.00000	748,000	15.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		559.00000	472,000	13.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	15,000	13.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		6.00000	4,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		706.00000	797,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		512.00000	426,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	19,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		250.00000	181,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		50.00000	74,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	2,000	16.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		854.00000	945,000	16.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		78.00000	53,000	12.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		178.00000	246,000	12.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		5.00000	3,000	15.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		755.00000	846,000	15.69	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.23320	7.31700		11.56	795,652.00	110	1,120.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		690.00000	624,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		23.00000	41,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		646.00000	582,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		29.00000	49,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		736.00000	667,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	34,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		138.00000	124,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		321.00000	391,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		205.00000	181,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		188.00000	248,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.26680	7.34090		11.61	0.00	0	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		315.00000	274,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		224.00000	257,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		289.00000	252,000	11.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		248.00000	285,000	11.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		343.00000	300,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		202.00000	233,000	11.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		243.00000	215,000	11.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		302.00000	348,000	11.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		504.00000	453,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		113.00000	136,000	11.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		137.00000	120,000	12.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		546.00000	603,000	12.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		224.00000	198,000	12.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		333.00000	381,000	12.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		469.00000	419,000	11.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		128.00000	152,000	11.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,154.00000	1,083,000	12.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	16,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.32110	8.36430		13.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,458.00000	1,422,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		394.00000	401,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,420.00000	1,393,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		406.00000	422,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,496.00000	1,460,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		382.00000	389,000	12.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.04910	7.10930		11.08	225,571.20	32	115.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		76.00000	47,000	12.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		217.00000	248,000	12.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		63.00000	37,000	12.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		254.00000	288,000	12.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		92.00000	58,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		183.00000	209,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		8.00000	4,000	15.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		699.00000	755,000	15.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	5,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		651.00000	706,000	14.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	3,000	15.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		748.00000	804,000	15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		23.00000	12,000	13.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		464.00000	513,000	13.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		521.00000	462,000	13.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	13,000	13.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		263.00000	206,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		54.00000	57,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	2,000	15.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		845.00000	903,000	15.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.12930	7.18840			442,016.60	62	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		192.00000	161,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		254.00000	282,000	12.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		174.00000	145,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		286.00000	316,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		212.00000	179,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		224.00000	250,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		86.00000	67,000	13.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		548.00000	588,000	13.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		465.00000	416,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		77.00000	87,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		96.00000	75,000	13.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		508.00000	546,000	13.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		428.00000	380,000	12.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		90.00000	101,000	12.41	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		143.00000	116,000	12.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		355.00000	387,000	12.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		392.00000	345,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		104.00000	116,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		129.00000	104,000	12.96	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		391.00000	425,000	12.96	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02460	0.02390			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14520	0.14890			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.08880	9.02220		19.39	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,374.00000	1,441,000	21.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	2,000	21.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,325.00000	1,391,000	21.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		3.00000	2,000	21.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,424.00000	1,491,000	21.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	2,000	21.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		661.00000	723,000	18.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		39.00000	34,000	18.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		222.00000	266,000	19.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		250.00000	227,000	19.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		244.00000	292,000	19.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		222.00000	203,000	19.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,226.00000	1,292,000	20.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		4.00000	3,000	20.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		270.00000	319,000	19.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		198.00000	180,000	19.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		358.00000	412,000	19.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		136.00000	123,000	19.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		327.00000	380,000	19.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		155.00000	141,000	19.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		201.00000	241,000	19.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		279.00000	252,000	19.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		149.00000	183,000	19.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		377.00000	344,000	19.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,176.00000	1,243,000	20.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		4.00000	4,000	20.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.22420	9.15700		19.01	230,605.00	25	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		938.00000	998,000	17.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		81.00000	74,000	17.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		899.00000	959,000	17.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		92.00000	85,000	17.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		978.00000	1,039,000	16.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		71.00000	65,000	16.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		787.00000	845,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		130.00000	121,000	17.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,061.00000	1,126,000	17.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		54.00000	52,000	17.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,291.00000	1,358,000	18.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		34.00000	34,000	18.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		752.00000	809,000	17.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		145.00000	135,000	17.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		534.00000	588,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		277.00000	264,000	18.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		318.00000	362,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		561.00000	538,000	19.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		411.00000	461,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		404.00000	387,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		823.00000	882,000	17.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		116.00000	108,000	17.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,198.00000	1,264,000	17.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		41.00000	40,000	17.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,433.00000	1,500,000	18.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	26,000	18.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		591.00000	646,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		234.00000	222,000	18.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,529.00000	1,596,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		22.00000	22,000	18.95	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		652.00000	708,000	17.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		195.00000	184,000	17.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		507.00000	560,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		300.00000	286,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		717.00000	774,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		160.00000	150,000	17.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		302.00000	345,000	19.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		595.00000	571,000	19.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		390.00000	438,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		433.00000	414,000	19.01	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			368.72500	370.89500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		138,950.00000	117,250,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		138,850.00000	117,150,000		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		139,050.00000	117,350,000		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			374.34100	376.54400			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		75,440.00000	53,410,000		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		75,340.00000	53,310,000		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		75,540.00000	53,510,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			161.00700	159.49100			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			163.46000	161.92000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			442.97200	442.97200			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	400.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.65000	5.65000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.75000	5.78000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.94000	6.00000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.17000	6.22000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.39000	6.45000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.63000	6.68000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.87000	6.92000			0.00	0	750.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			364.24700	367.21600			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			369.79400	372.80800			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.05000	7.11700		3.00	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.23300	7.16900		3.25	0.00	0	10,452.00
R157	On	03/11/2011	Bond Future	8.25	Call		3,984.00000	849,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		24.00000	788,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		4,158.00000	947,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		19.00000	707,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		3,809.00000	757,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		29.00000	876,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		0.00000	6,243,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		0.00000	0,000	3.05	0.00	1,200	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		0.00000	4,538,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		0.00000	5,000	3.12	2,000.00	400	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		0.00000	9,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		0.00000	4,166,000	3.15	1,666,400.00	400	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		0.00000	94,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		0.00000	2,578,000	3.26	3,093,600.00	1,200	1,200.00
R157	On	02/02/2012	Bond Future			7.32700	7.25800		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,395.00000	4,177,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		154.00000	177,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,548.00000	4,328,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		140.00000	161,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		4,243.00000	4,027,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		169.00000	194,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.44000	7.36400		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,319.00000	3,126,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		484.00000	538,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,446.00000	3,251,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		454.00000	505,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,193.00000	3,004,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		516.00000	573,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.57700	7.49400		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,580.00000	2,420,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,073.00000	1,162,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,680.00000	2,518,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,025.00000	1,112,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,481.00000	2,324,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,121.00000	1,213,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.10000	8.21200		9.75	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.26900	8.14100		10.25	101,640,249.90	826	25,334.00
R186	On	03/11/2011	Bond Future	9.00	Call		8,356.00000	7,243,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		312.00000	450,000	10.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		8,759.00000	7,631,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		271.00000	394,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,957.00000	6,861,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		360.00000	514,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		617.00000	855,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		6,402.00000	5,390,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,690.00000	3,372,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,285.00000	1,717,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,609.00000	2,097,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,641.00000	2,879,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,947.00000	4,047,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,016.00000	1,367,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		9,164.00000	8,022,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		235.00000	344,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.33400	8.20100		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,623.00000	7,631,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,238.00000	1,523,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,972.00000	7,963,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,147.00000	1,415,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		8,278.00000	7,304,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,336.00000	1,639,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.40400	8.26700		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,875.00000	7,951,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,192.00000	2,560,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		9,193.00000	8,253,000	11.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,074.00000	2,426,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,561.00000	7,652,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,316.00000	2,699,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.48000	8.33800		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,347.00000	6,532,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,591.00000	4,090,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,636.00000	6,805,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,436.00000	3,919,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,067.00000	6,268,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,757.00000	4,273,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			215.31454	215.30083			0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.66215	212.38502			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		385.00000	662,000		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		335.00000	612,000		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		435.00000	712,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future			236.16458	236.12934			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.84102	239.64821			0.00	0	205.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,148.00000	4,341,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		1,098.00000	4,291,000		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		1,198.00000	4,391,000		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			6.71000	6.77100		2.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.84600	6.82500		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,305.00000	3,246,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		12.00000	13,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,440.00000	3,381,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		10.00000	11,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,170.00000	3,111,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		14.00000	15,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.91200	6.88900		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,577.00000	3,519,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		58.00000	61,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,697.00000	3,639,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		52.00000	54,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,457.00000	3,400,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		65.00000	69,000	3.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			7.00000	6.97500		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,235.00000	2,188,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		380.00000	393,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,329.00000	2,281,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		356.00000	368,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,143.00000	2,096,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		406.00000	420,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.11900	7.09000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,646.00000	1,604,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		750.00000	771,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,721.00000	1,679,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		716.00000	738,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,572.00000	1,531,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		784.00000	807,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			176.31535	176.28940			0.00	0	0.00
R202	On	03/11/2011	Bond Future			182.40528	180.35468			178,757,174.40	980	22,733.00
R202	On	03/11/2011	Bond Future	0.50	Call		179,855.00000	181,905,000		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		179,805.00000	181,855,000		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		179,905.00000	181,955,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			182.51877	180.43681			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		3,437.00000	5,519,000		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		3,387.00000	5,469,000		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		3,487.00000	5,569,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.58500	7.67200		5.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.77200	7.67800		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,903.00000	3,501,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		111.00000	152,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,111.00000	3,703,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		94.00000	129,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,697.00000	3,300,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		131.00000	176,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.86300	7.76400		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,717.00000	4,341,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		364.00000	436,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,906.00000	4,525,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		338.00000	405,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,535.00000	4,164,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		397.00000	474,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.96600	7.86100		5.75	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	03/05/2012	Bond Future	8.75	Call		4,496.00000	4,147,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		719.00000	826,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,661.00000	4,307,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		677.00000	778,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,334.00000	3,990,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		765.00000	876,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.08200	7.97100		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,417.00000	3,115,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,246.00000	1,404,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,563.00000	3,255,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,190.00000	1,342,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,275.00000	2,979,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,307.00000	1,471,000	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			7.76500	7.86200		6.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.95300	7.84400		6.25	70,345,788.18	681	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,862.00000	4,322,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		110.00000	157,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,100.00000	4,553,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		94.00000	134,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,626.00000	4,093,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		129.00000	183,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.03700	7.92300		6.75	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	9.00	Call		5,792.00000	5,280,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		346.00000	429,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,007.00000	5,489,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		318.00000	394,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,580.00000	5,074,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		379.00000	467,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.13200	8.01200		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,728.00000	4,292,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,078.00000	1,247,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,909.00000	4,465,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,018.00000	1,179,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,550.00000	4,121,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,142.00000	1,318,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.24000	8.11400		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,615.00000	3,239,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,752.00000	1,989,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,775.00000	3,390,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,673.00000	1,901,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,460.00000	3,092,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,835.00000	2,081,000	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

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			6.46500	6.52100		2.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.64000	6.61900		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,271.00000	2,229,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		10.00000	10,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,368.00000	2,326,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		8.00000	9,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,175.00000	2,133,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		12.00000	13,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.70300	6.67800		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,402.00000	2,359,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		49.00000	51,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,484.00000	2,442,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		44.00000	47,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,319.00000	2,277,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		54.00000	57,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.80600	6.77700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,441.00000	1,407,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		305.00000	317,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,503.00000	1,468,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		289.00000	300,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,383.00000	1,349,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		325.00000	337,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.96000	6.92700		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		944.00000	916,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		508.00000	525,000	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	7.30	Call		989.00000	961,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		486.00000	502,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		900.00000	873,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		531.00000	549,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.86000	7.97700		6.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.04500	7.93100		7.00	0.00	0	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,749.00000	4,158,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		153.00000	219,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,998.00000	4,399,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		130.00000	188,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,502.00000	3,921,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		178.00000	254,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,430.00000	1,787,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,250.00000	950,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,072.00000	1,661,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		815.00000	1,061,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,877.00000	2,389,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		490.00000	659,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		0.00000	4,529,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		0.00000	131,000	6.54	117,900.00	900	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		0.00000	2,347,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		0.00000	635,000	6.76	190,500.00	300	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		0.00000	1,620,000	6.86	486,000.00	300	300.00

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	7.95	Call		0.00000	1,073,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		0.00000	2,590,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		0.00000	580,000	7.08	522,000.00	900	900.00
R207	On	02/02/2012	Bond Future			8.12300	8.00500		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,871.00000	5,317,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		467.00000	575,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,094.00000	5,533,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		429.00000	529,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,649.00000	5,103,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		507.00000	623,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.21200	8.08800		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,824.00000	4,350,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,284.00000	1,486,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,014.00000	4,531,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,213.00000	1,406,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,637.00000	4,172,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,358.00000	1,569,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.31200	8.18200		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,528.00000	4,071,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,569.00000	1,799,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,710.00000	4,245,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,496.00000	1,718,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,350.00000	3,902,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,646.00000	1,886,000	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			7.89000	7.99700		7.50	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.06500	7.95700		8.25	334,177,345.18	3,626	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,947.00000	4,355,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		194.00000	268,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,209.00000	4,608,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		167.00000	232,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,687.00000	4,105,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		224.00000	309,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,484.00000	1,832,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,441.00000	1,122,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		850.00000	1,089,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,341.00000	1,913,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,210.00000	2,708,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		515.00000	680,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,740.00000	5,124,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		123.00000	174,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.13600	8.02400		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,207.00000	5,644,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		527.00000	639,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,444.00000	5,874,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		485.00000	590,000	9.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		5,971.00000	5,416,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		571.00000	691,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.21400	8.09800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,176.00000	5,654,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,030.00000	1,191,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,393.00000	5,863,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		972.00000	1,126,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,962.00000	5,448,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,091.00000	1,260,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.30100	8.18000		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,900.00000	4,435,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,683.00000	1,913,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,099.00000	4,626,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,607.00000	1,829,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,706.00000	4,250,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,766.00000	2,005,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.40000	8.55100		12.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.54500	8.42200		13.75	109,745,594.60	1,420	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,693.00000	2,989,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		1,001.00000	1,324,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,976.00000	3,245,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		886.00000	1,183,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,418.00000	2,742,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,126.00000	1,478,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.59900	8.47400		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,743.00000	5,016,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,541.00000	1,847,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,014.00000	5,272,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,431.00000	1,722,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,476.00000	4,767,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,657.00000	1,981,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.65800	8.52900		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,124.00000	5,431,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,385.00000	2,746,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,376.00000	5,668,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,257.00000	2,603,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,877.00000	5,199,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,521.00000	2,897,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.72000	8.58700		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,489.00000	6,747,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,367.00000	2,698,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,747.00000	6,994,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,261.00000	2,581,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,236.00000	6,507,000	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
R209	On	02/08/2012	Bond Future	9.20	Put		2,480.00000	2,825,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			132.22658	132.20685			0.00	0	0.00
R210	On	03/11/2011	Bond Future			134.46994	132.47569			0.00	0	685.00
R210	On	03/11/2011	Bond Future	131.00	Call		1,476.00000	3,470,000		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		1,426.00000	3,420,000		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		1,526.00000	3,520,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			109.08471	109.07285			0.00	0	0.00
R211	On	03/11/2011	Bond Future			111.15288	110.69384			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		109,444.00000	109,903,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		109,394.00000	109,853,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,494.00000	109,953,000		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	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			111.50790	111.04191			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		542.00000	1,008,000		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		492.00000	958,000		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		592.00000	1,058,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			107.73953	107.72388			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.68434	109.32878			0.00	0	2,807.00
R212	On	03/11/2011	Bond Future	2.50	Call		106,829.00000	107,184,000		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		106,779.00000	107,134,000		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		106,879.00000	107,234,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.88640	109.52551			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,026.00000	1,386,000		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		976.00000	1,336,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,076.00000	1,436,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.41000	8.54100			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.56200	8.43400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,620.00000	1,544,000		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		3,024.00000	1,948,000		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		2,214.00000	1,138,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.62600	8.49400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,086.00000	2,991,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,474.00000	3,379,000		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		3,696.00000	2,601,000		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			8.68900	8.55400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,478.00000	4,372,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,851.00000	4,745,000		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		5,102.00000	3,997,000		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			8.75700	8.61800			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	02/08/2012	Bond Future	9.25	Call		4,931.00000	3,809,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,303.00000	4,180,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,557.00000	3,434,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,100.33000	14,092.16000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07560	1.07770		15.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		142.00000	137,000	15.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		365.00000	381,000	15.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		49.00000	50,000	17.71	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		772.00000	794,000	17.71	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		376.00000	366,000	14.38	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		99.00000	110,000	14.38	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09070	1.09370		15.76	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		381.00000	375,000	15.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		444.00000	468,000	15.76	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		227.00000	225,000	16.97	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		790.00000	818,000	16.97	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		634.00000	624,000	14.84	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		197.00000	217,000	14.84	0.00	0	0.00

Total for Derivatives : **2,805,196,173.56** **101,075** **1,114,605.00**

i-Bonds

1BG4A _n 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			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000		5,100,000,000,000.00		51,000,000	50,500,000.00
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			53,400,000,000.00	534,000	2,033,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	6,064,000.00
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
ABCPI1	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
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	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	30,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	5,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	429,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			33,200,000,000.00	332,000	9,871,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			28,300,000,000.00	283,000	6,836,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL093On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL109On	30/11/2011	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
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
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		30,200,000,000.00		302,000	2,611,000.00
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		8,100,000,000.00		81,000	14,395,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			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
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	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
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
BD311E	On	04/07/2013			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
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		53,800,000,000.00		538,000	3,229,400.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	946.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		19,800,000,000.00		198,000	4,489,000.00
CBL08	On	02/11/2016			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
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			26,200,000,000.00	262,000	8,251,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN163	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
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
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	55,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,530,700,000,000.00		25,307,000	35,531,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			577,200,000,000.00	5,772,000	18,772,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			90,300,000,000.00	903,000	84,070,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			130,600,000,000.00	1,306,000	160,809,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	188,008,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			156,551,625,000.00	16,924,500	172,373,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			222,040,000,000.00	22,204,000	371,809,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			264,427,250,000.00	33,685,000	89,728,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			229,012,500,000.00	30,535,000	198,167,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			31,800,000,000.00	318,000	1,263,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	89,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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		17,029,040,000,000.00	170,290,400	53,876,092.00	
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	14,200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000		660,000,000,000.00	6,600,000	6,600,000.00	
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	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
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC63	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	0.00
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			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			10,000,000,000.00	100,000	3,275,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			254,500,000,000.00	2,545,000	3,008,000.00
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	0.00
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	0.00
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			0.00	0	0.00
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	08/08/2012			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
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			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		65,315,000,000,000.00		653,150,000	82,243,519.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		190,000,000,000,000.00		1,900,000,000	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		17,900,000,000,000.00		179,000	17,556,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
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	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	167,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000,000	10,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND140 On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND143 On 25/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND144 On 01/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND145 On 08/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146 On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119 On 15/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120 On 24/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122 On 26/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123 On 10/01/2012 Spot Bond			100.00000	100.00000			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			13,300,000,000.00	133,000	10,165,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			42,900,000,000.00	429,000	49,642,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			5,900,000,000.00	59,000	763,000.00
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	22,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			660,000,000,000.00	6,600,000	3,300,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013			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
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		136,660,000,000.00		1,366,600	8,622,370.00
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	0.00
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	50,000,000.00
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			34,100,000,000.00	341,000	15,659,000.00
MTN02	On	13/07/2014			100.00000	100.00000			68,100,000,000.00	681,000	2,780,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			29,400,000,000.00	294,000	5,471,000.00
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			400,000,000,000.00	4,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			50,000,000,000.00	500,000	10,439,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			19,300,000,000.00	193,000	6,489,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			66,500,000,000.00	665,000	9,724,000.00
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			100.00000	100.00000			3,800,000,000.00	38,000,000	19,000,000.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			900,000,000.00	9,000	116,000.00
NED7	On	08/02/2012			100.00000	100.00000			500,000,000.00	5,000	59,000.00
NED8	On	08/02/2014			100.00000	100.00000			29,400,000,000.00	294,000	3,952,000.00

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				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	10,355,970.00
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		74,932,100,000,000.00		749,321,000	117,781,000.00
NRA02	On	31/05/2023			100.00000	100.00000		8,400,000,000,000.00		84,000,000	76,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		46,350,000,000,000.00		463,500,000	71,750,000.00
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		95,600,000,000.00		956,000	3,251,505.00

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			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
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			5.24000	5.15000		65,500,000.00		12,500	16,812,500.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.14500	7.08500		220,082,769,264,985.00		30,802,346,993	18,443,473,975.00
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			8.20500	8.08000		104,528,566,535,115.00		12,739,618,103	10,334,490,595.00
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			0.88000	0.96000		212,643,200,000.00		241,640,000	3,011,742,000.00
R197	On	07/12/2023	Spot Bond			2.39000	2.53000		361,155,290,000.00		151,111,000	356,732,701.00
R201	On	21/12/2014	Spot Bond			6.78000	6.76000		9,797,567,053,860.00		1,445,068,887	3,247,224,887.00
R202	On	07/12/2033	Spot Bond			2.39000	2.46000		853,688,119,980.00		357,191,682	937,970,000.00
R203	On	15/09/2017	Spot Bond			7.68500	7.59500		24,316,017,670,985.00		3,164,088,181	5,297,710,181.00
R204	On	21/12/2018	Spot Bond			7.87000	7.76500		26,285,117,057,140.00		3,339,913,222	6,663,607,000.00
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			6.58000	6.56000		83,653,813,113,640.00		12,713,345,458	4,192,458,758.00
R207	On	15/01/2020	Spot Bond			7.97000	7.86000		49,411,776,521,430.00		6,199,721,019	10,022,874,019.00
R208	On	31/03/2021	Spot Bond			7.99500	7.89000		84,517,695,261,090.00		10,571,318,982	8,335,051,000.00
R209	On	31/03/2036	Spot Bond			8.49000	8.37000		45,815,229,548,670.00		5,396,375,683	10,175,328,000.00
R210	On	31/03/2028	Spot Bond			2.44000	2.55000		1,152,490,080,000.00		472,332,000	925,775,800.00

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			1.72000	1.80000			1,476,276,000,000.00	858,300,000	1,195,610,000.00
R212	On	31/01/2022	Spot Bond			2.43500	2.47000			1,047,537,000,000.00	430,200,000	400,208,659.00
R213	On	28/02/2031	Spot Bond			8.50000	8.37500			7,994,530,500,000.00	940,533,000	2,856,572,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,397,644,500,000.00	984,253,000	2,292,605,000.00
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	0.00
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			500,000,000.00	5,000	39,089,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	17,561,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			31,800,000,000.00	318,000	2,795,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			10,100,000,000.00	101,000	3,374,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			15,700,000,000.00	157,000	730,000.00
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			21,900,000,000.00	219,000	4,367,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	2,600,000.00
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	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	238,760.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

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	10/08/2012	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	5,835,168.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

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	08/08/2012	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
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	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		15,000,000,000.00		150,000	2,807,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,772,252,800,000.00	17,722,528	1,000,961,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			6,015,937,400,000.00	60,159,374	278,452,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			605,106,200,000.00	6,051,062	78,025,531.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,992,027,000,000.00	29,920,270	77,968,135.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			550,651,200,000.00	5,506,512	55,679,756.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	357,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,104,387,788,191,900.00	95,266,829,956	96,090,155,587.00
Grand Total:							1,104,390,593,388,070.00	15,266,931,031	96,091,270,192.00