

Daily MTM Report

Daily summary for: 27/07/2011

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			6.72810	6.73080		14.69	228,439,179.30	33,953	344,128.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		6.00000	6,000	23.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,325.00000	1,328,000	23.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		6.00000	6,000	24.09	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,375.00000	1,378,000	24.09	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		7.00000	7,000	23.42	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,276.00000	1,279,000	23.42	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,079.00000	1,082,000	22.07	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		10.00000	10,000	22.07	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	25,000	19.39	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		694.00000	697,000	19.39	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		129.00000	126,000	15.36	31,500.00	250	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		198.00000	198,000	15.36	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		97.00000	96,000	16.03	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		266.00000	268,000	16.03	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		741.00000	744,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		22.00000	22,000	19.73	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		885.00000	888,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		16.00000	16,000	20.73	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		173.00000	166,000	14.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		142.00000	138,000	14.69	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		100.00000	97,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		231.00000	225,000	14.88	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		425.00000	427,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		56.00000	55,000	17.38	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,069.00000	3,072,000	29.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		602.00000	604,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		33.00000	32,000	18.72	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		512.00000	514,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		43.00000	42,000	18.05	10,500.00	250	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		83.00000	80,000	14.97	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		264.00000	258,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		147.00000	145,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		166.00000	167,000	15.03	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		231.00000	232,000	15.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		112.00000	110,000	15.70	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		789.00000	792,000	20.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		20.00000	20,000	20.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		85.00000	83,000	16.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		304.00000	305,000	16.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		14.00000	14,000	21.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		933.00000	936,000	21.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		49.00000	48,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		468.00000	470,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		74.00000	72,000	16.70	36,000.00	500	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		343.00000	344,000	16.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		375.00000	370,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		44.00000	42,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	11,000	21.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		1,030.00000	1,033,000	21.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		982.00000	979,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		37.00000	37,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		556.00000	559,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		18.00000	18,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		837.00000	840,000	20.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		932.00000	929,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	24.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,424.00000	1,427,000	24.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		883.00000	880,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		12.00000	13,000	21.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		981.00000	985,000	21.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		459.00000	454,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		28.00000	26,000	15.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,031.00000	1,029,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	16.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		64.00000	63,000	17.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		383.00000	385,000	17.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		201.00000	194,000	14.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		120.00000	116,000	14.79	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		29.00000	29,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		648.00000	651,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	8,000	22.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,177.00000	1,180,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.81780	6.82100		15.35	61,898,806.20	9,079	50,022.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		122.00000	120,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		651.00000	652,000	17.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		114.00000	111,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		693.00000	693,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		131.00000	128,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		610.00000	610,000	17.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		229.00000	229,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		300.00000	297,000	15.34	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,232.00000	1,234,000	20.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		53.00000	52,000	20.74	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		382.00000	382,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		203.00000	200,000	16.25	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		569.00000	570,000	17.37	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	7.25	Call		140.00000	138,000	17.37	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		717.00000	713,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		46.00000	45,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		778.00000	779,000	18.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		99.00000	97,000	18.49	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		484.00000	480,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		113.00000	112,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		519.00000	516,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		98.00000	98,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		634.00000	630,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		63.00000	62,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		50.00000	49,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,279.00000	1,281,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		893.00000	889,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		22.00000	21,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		106.00000	104,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		735.00000	736,000	18.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		326.00000	324,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		205.00000	206,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		274.00000	272,000	15.35	54,400.00	200	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		253.00000	254,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		60.00000	58,000	20.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,139.00000	1,140,000	20.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		76.00000	74,000	19.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		955.00000	956,000	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		254.00000	252,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		283.00000	284,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		595.00000	591,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		74.00000	73,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		557.00000	553,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		86.00000	85,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		848.00000	844,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		27.00000	26,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		67.00000	65,000	19.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,046.00000	1,047,000	19.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		87.00000	85,000	18.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		866.00000	867,000	18.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		385.00000	382,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		164.00000	164,000	15.32	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		986.00000	982,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		15.00000	14,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		63.00000	62,000	20.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,092.00000	1,094,000	20.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		530.00000	531,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		151.00000	149,000	17.15	29,800.00	200	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.90940	6.91310		15.52	2,363,014.80	342	16,861.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		301.00000	298,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		424.00000	425,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		285.00000	282,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		458.00000	459,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		319.00000	316,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		392.00000	393,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		314.00000	311,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		401.00000	402,000	15.89	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		265.00000	262,000	16.43	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		502.00000	503,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		237.00000	235,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		574.00000	576,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		401.00000	397,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		288.00000	288,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		251.00000	248,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		538.00000	539,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		427.00000	424,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		264.00000	265,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		173.00000	170,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		810.00000	811,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		117.00000	115,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,154.00000	1,156,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		202.00000	199,000	17.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		689.00000	690,000	17.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		87.00000	85,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,474.00000	1,476,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		455.00000	451,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		242.00000	242,000	15.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		84.00000	81,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,521.00000	1,522,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		375.00000	372,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		312.00000	313,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		112.00000	110,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,199.00000	1,201,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		280.00000	277,000	16.25	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		467.00000	468,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		484.00000	480,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		221.00000	221,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		192.00000	189,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		729.00000	730,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		94.00000	92,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,381.00000	1,383,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		129.00000	126,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,066.00000	1,067,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		296.00000	294,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		433.00000	435,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		514.00000	510,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		201.00000	201,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		135.00000	133,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		1,022.00000	1,024,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		107.00000	105,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,244.00000	1,246,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		123.00000	121,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,110.00000	1,112,000	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		98.00000	96,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,335.00000	1,337,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		213.00000	210,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		650.00000	651,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		225.00000	222,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		612.00000	613,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		351.00000	348,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		338.00000	339,000	15.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.00580	7.00980		15.70	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		335.00000	332,000	16.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		575.00000	576,000	16.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		320.00000	317,000	16.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		610.00000	611,000	16.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		350.00000	347,000	16.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		540.00000	541,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.10950	7.11370		15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		456.00000	452,000	16.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		542.00000	543,000	16.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		438.00000	435,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		574.00000	576,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		474.00000	470,000	16.12	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		510.00000	511,000	16.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		608.00000	609,000	16.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		422.00000	418,000	16.53	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.21370	7.21780		16.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		400.00000	396,000	17.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		882.00000	882,000	17.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		387.00000	383,000	17.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		919.00000	919,000	17.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		413.00000	409,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		845.00000	845,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,114.00000	1,114,000	18.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		332.00000	328,000	18.15	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.20520	8.20650		17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		967.00000	962,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,261.00000	1,257,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		952.00000	947,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,296.00000	1,292,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		982.00000	978,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,226.00000	1,223,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		930.00000	928,000	17.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,136.00000	1,133,000	17.36	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00250	9.00380		18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,344.00000	1,337,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,540.00000	1,535,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,329.00000	1,321,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,575.00000	1,569,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,360.00000	1,352,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,506.00000	1,500,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.72810	6.73080		14.69	343,133.10	51	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			5,598.00000	5,502,000	17.38	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			42,518.00000	42,692,000	17.38	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			4,885.00000	4,807,000	17.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			46,805.00000	46,997,000	17.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			6,423.00000	6,307,000	17.04	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			38,343.00000	38,497,000	17.04	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			51,188.00000	51,397,000	18.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			4,268.00000	4,207,000	18.05	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.81780	6.82100		15.35	0.00	0	10.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			20,271.00000	20,035,000	16.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			38,171.00000	38,255,000	16.25	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			18,813.00000	18,578,000	16.47	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			41,713.00000	41,798,000	16.47	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			21,852.00000	21,615,000	16.02	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			34,752.00000	34,835,000	16.02	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				10.99050	11.02450		12.43	12,386,293.50	1,127	31,491.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			79.00000	68,000	14.03	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			555.00000	578,000	14.03	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			70.00000	61,000	14.19	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			596.00000	621,000	14.19	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			88.00000	76,000	13.87	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			514.00000	536,000	13.87	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			56.00000	48,000	14.51	0.00	0	8,945.00

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	Put		682.00000	708,000	14.51	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		21.00000	18,000	15.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,097.00000	1,128,000	15.95	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		203.00000	215,000	12.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		227.00000	205,000	12.43	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		580.00000	548,000	13.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		56.00000	58,000	13.43	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		256.00000	232,000	12.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		182.00000	192,000	12.53	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		327.00000	343,000	13.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		151.00000	133,000	13.07	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		317.00000	291,000	12.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		143.00000	151,000	12.73	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		262.00000	276,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		186.00000	166,000	12.75	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		167.00000	149,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		293.00000	309,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		33.00000	28,000	15.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		909.00000	938,000	15.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		45.00000	39,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		771.00000	799,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		41.00000	34,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		817.00000	844,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		135.00000	119,000	13.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		361.00000	379,000	13.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		385.00000	357,000	12.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		111.00000	117,000	12.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		51.00000	43,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		727.00000	753,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		36.00000	31,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		862.00000	891,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		459.00000	429,000	13.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		85.00000	89,000	13.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.12540	11.16010		13.56	678,649.40	61	9,323.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		221.00000	209,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		711.00000	734,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		208.00000	197,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		748.00000	772,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		234.00000	221,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		674.00000	696,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		118.00000	111,000	15.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,158.00000	1,186,000	15.78	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		329.00000	312,000	13.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		469.00000	487,000	13.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		166.00000	156,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		906.00000	931,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		197.00000	186,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		787.00000	811,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		789.00000	760,000	13.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		129.00000	135,000	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		648.00000	621,000	13.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		188.00000	196,000	13.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.26360	11.29870		14.24	732,134.00	65	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		458.00000	443,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		609.00000	629,000	14.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		440.00000	426,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		641.00000	662,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		477.00000	461,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		578.00000	597,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		423.00000	409,000	14.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		674.00000	695,000	14.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		319.00000	308,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		920.00000	944,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		670.00000	647,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		371.00000	383,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		346.00000	334,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		847.00000	870,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		233.00000	224,000	16.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,234.00000	1,260,000	16.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		497.00000	480,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		548.00000	566,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		727.00000	704,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		328.00000	340,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		375.00000	362,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		776.00000	798,000	15.03	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	11.10	Call		616.00000	594,000	14.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		417.00000	430,000	14.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.41020	11.44380		14.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		484.00000	471,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		890.00000	911,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		469.00000	456,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		925.00000	946,000	15.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		500.00000	487,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		856.00000	877,000	15.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08630		20.32	15,897.60	184	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		664.00000	671,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		34.00000	31,000	16.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		132.00000	132,000	20.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		502.00000	492,000	20.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,631.00000	1,641,000	21.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,370.00000	1,141,360,000	30.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08760	0.08750		21.70	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		887.00000	894,000	19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		137.00000	134,000	19.30	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		370.00000	374,000	21.70	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		620.00000	614,000	21.70	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,761.00000	1,770,000	18.62	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	Put		11.00000	10,000	18.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.66630	9.73980		11.80	1,063,293.00	110	63,320.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		228.00000	183,000	11.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		138.00000	167,000	11.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		199.00000	161,000	11.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		159.00000	195,000	11.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		259.00000	211,000	11.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		119.00000	145,000	11.92	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		212.00000	258,000	12.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		152.00000	124,000	12.29	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		689.00000	757,000	14.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		29.00000	23,000	14.27	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		484.00000	422,000	12.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		44.00000	56,000	12.65	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		45.00000	36,000	13.77	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		555.00000	620,000	13.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		89.00000	72,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		349.00000	406,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		15.00000	12,000	15.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		925.00000	996,000	15.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		402.00000	345,000	12.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		62.00000	79,000	12.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		19.00000	15,000	14.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		829.00000	899,000	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	10.60	Call		17.00000	13,000	14.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		877.00000	947,000	14.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		22.00000	18,000	14.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		782.00000	852,000	14.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.77070	9.84440		12.86	2,970,292.80	304	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		343.00000	305,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		299.00000	334,000	13.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		319.00000	286,000	13.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		325.00000	365,000	13.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		369.00000	326,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		275.00000	305,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		263.00000	235,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		419.00000	464,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		483.00000	434,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		189.00000	213,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		654.00000	598,000	12.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		110.00000	127,000	12.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		582.00000	529,000	12.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		138.00000	158,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.87970	9.95260		13.26	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		369.00000	341,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		516.00000	561,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		352.00000	325,000	13.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		549.00000	595,000	13.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		387.00000	358,000	13.72	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	Put		484.00000	528,000	13.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		997.00000	939,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		94.00000	109,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		320.00000	296,000	14.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		617.00000	666,000	14.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		500.00000	459,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		347.00000	379,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,037.00000	978,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		84.00000	98,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		450.00000	414,000	13.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		397.00000	434,000	13.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		230.00000	213,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		877.00000	933,000	14.96	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.73100	388.01000			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			394.53100	393.79900			0.00	0	0.00
AL7T	On	02/02/2012	Index Future			400.54100	399.79800			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.64400	355.98900			0.00	0	949.00
ALBI	On	03/11/2011	Index Future			361.96500	361.30000			0.00	0	39.00
ALBI	On	02/02/2012	Index Future			367.47900	366.80500			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37260	7.31830		10.91	0.00	0	25,354.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		675.00000	727,000	14.47	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		7.00000	4,000	14.47	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		626.00000	679,000	14.22	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	6.70	Put		8.00000	6,000	14.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		723.00000	776,000	14.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	3,000	14.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		64.00000	78,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		246.00000	205,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		77.00000	94,000	11.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		209.00000	171,000	11.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		352.00000	398,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		34.00000	25,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		196.00000	235,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		78.00000	62,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		53.00000	65,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		285.00000	242,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		232.00000	273,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		64.00000	50,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		11.00000	14,000	13.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		643.00000	591,000	13.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		579.00000	631,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		11.00000	8,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		9.00000	12,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		691.00000	639,000	13.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		532.00000	583,000	13.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		14.00000	10,000	13.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		270.00000	313,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		52.00000	40,000	12.18	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	8.15	Call		5.00000	7,000	14.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		837.00000	784,000	14.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		93.00000	113,000	11.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		175.00000	140,000	11.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		8.00000	10,000	14.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		740.00000	687,000	14.19	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.38620	7.33420		11.25	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		709.00000	756,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		25.00000	20,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		665.00000	711,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		31.00000	25,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		754.00000	802,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		20.00000	16,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	154,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		299.00000	268,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		221.00000	249,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		187.00000	163,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.40390	7.35420		11.31	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		322.00000	351,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		218.00000	197,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		295.00000	323,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		241.00000	219,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		350.00000	381,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		196.00000	177,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		248.00000	270,000	11.31	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	7.40	Put		294.00000	266,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		514.00000	552,000	11.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		110.00000	98,000	11.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		138.00000	151,000	12.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		534.00000	497,000	12.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		229.00000	249,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		325.00000	295,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		479.00000	515,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		125.00000	111,000	11.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,167.00000	1,216,000	12.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	12,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.45930	8.41700		13.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,505.00000	1,541,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		388.00000	382,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,467.00000	1,503,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		400.00000	394,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,543.00000	1,579,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		376.00000	370,000	12.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08960	7.12140		10.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		73.00000	63,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		202.00000	223,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		60.00000	51,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		239.00000	261,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		89.00000	77,000	11.39	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	7.20	Put		168.00000	187,000	11.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		7.00000	6,000	13.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		686.00000	716,000	13.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		9.00000	7,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		638.00000	667,000	13.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	5,000	14.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		735.00000	765,000	14.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		21.00000	17,000	12.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		450.00000	477,000	12.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		531.00000	501,000	12.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	11,000	12.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		267.00000	243,000	11.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		46.00000	53,000	11.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	3,000	14.48	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		833.00000	863,000	14.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.16790	7.20040		11.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		192.00000	179,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		242.00000	261,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		174.00000	161,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		274.00000	293,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		213.00000	198,000	11.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		213.00000	230,000	11.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		85.00000	79,000	13.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		535.00000	561,000	13.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		470.00000	444,000	11.99	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	6.80	Put		70.00000	76,000	11.99	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		94.00000	87,000	13.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		494.00000	519,000	13.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		432.00000	406,000	11.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		82.00000	88,000	11.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		142.00000	131,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		342.00000	363,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		396.00000	371,000	11.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		96.00000	103,000	11.90	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		128.00000	119,000	12.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		378.00000	401,000	12.68	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04880	0.04710			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.07250	0.07440			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.40380	8.38690		15.60	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		754.00000	770,000	16.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		17.00000	16,000	16.66	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		708.00000	724,000	16.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		21.00000	20,000	16.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		800.00000	817,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		13.00000	13,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		198.00000	203,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		211.00000	199,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		42.00000	43,000	17.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		705.00000	689,000	17.82	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		48.00000	48,000	17.65	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		661.00000	644,000	17.65	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		619.00000	634,000	16.44	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		32.00000	30,000	16.44	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		54.00000	55,000	17.48	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		617.00000	601,000	17.48	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		78.00000	79,000	16.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		491.00000	475,000	16.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		69.00000	70,000	17.14	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		532.00000	516,000	17.14	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		38.00000	38,000	17.99	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		751.00000	734,000	17.99	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		26.00000	26,000	18.51	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Put		889.00000	872,000	18.51	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Call		576.00000	590,000	16.37	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Put		39.00000	36,000	16.37	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future			8.52330	8.50640		15.57	0.00	0	50.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Call		436.00000	448,000	15.33	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.30	Put		230.00000	225,000	15.33	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Call		409.00000	420,000	15.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.35	Put		253.00000	247,000	15.39	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.25	Call		464.00000	477,000	15.27	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.25	Put		208.00000	204,000	15.27	0.00	0	0.00
CHF / RO_n	19/12/2011	Foreign Exchange Future	8.50	Call		338.00000	345,000	15.57	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	8.50	Put		332.00000	322,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		523.00000	538,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		167.00000	165,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		694.00000	714,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		88.00000	91,000	14.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		318.00000	324,000	15.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		362.00000	351,000	15.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		206.00000	208,000	16.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		600.00000	585,000	16.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		114.00000	111,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,008.00000	988,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		153.00000	152,000	17.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		797.00000	779,000	17.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		360.00000	369,000	15.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		304.00000	296,000	15.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		622.00000	640,000	14.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		116.00000	117,000	14.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		812.00000	832,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		56.00000	59,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		233.00000	236,000	16.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		527.00000	513,000	16.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		896.00000	917,000	14.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		40.00000	44,000	14.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		264.00000	268,000	16.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		458.00000	445,000	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		194.00000	195,000	16.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		638.00000	622,000	16.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		299.00000	304,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		393.00000	381,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		107.00000	105,000	18.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,051.00000	1,032,000	18.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		144.00000	142,000	17.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		838.00000	819,000	17.57	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				161.65500	161.47500			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				163.84400	163.66100			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				166.05800	165.87200			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				357.55700	356.92700			0.00	0	182.00
GOVI On	04/08/2011	GOVI		348.00	Call		89,270.00000	95,570,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		89,170.00000	95,470,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		89,370.00000	95,670,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	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
GOVI	On	03/11/2011	GOVI			362.89100	362.25200			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		52,520.00000	58,910,000		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		52,420.00000	58,810,000		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		52,620.00000	59,010,000		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			368.42000	367.77100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		12,290.00000	5,800,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		12,390.00000	5,900,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		12,190.00000	5,700,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			156.03900	156.08400			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.36700	158.41200			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			160.78000	160.82600			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			421.88800	422.70200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			434.77300	435.61800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		17/08/2011	Jibar Tradeable Future			5.58000	5.59000			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	17,600.00
JIBAR FOn		19/10/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	600.00
JIBAR FOn		16/11/2011	Jibar Tradeable Future			5.69000	5.69000			0.00	0	1,000.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			5.76000	5.76000			0.00	0	5,541.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.83000	5.82000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.02000	6.02000			0.00	0	1,090.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.28000	6.30000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			6.56000	6.58000			0.00	0	44,710.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.81000	6.85000			0.00	0	490.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			7.07000	7.12000			0.00	0	290.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			7.35000	7.39000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			351.33100	350.55000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.57200	355.78100			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			362.00500	361.20100			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			7.36000	7.39900		3.50	234,572,026.50	1,850	9,505.00
R157	On	04/08/2011	Bond Future	7.50	Call		519.00000	623,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		123.00000	73,000	3.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.55	Call		669.00000	788,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		77.00000	42,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		388.00000	475,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		188.00000	121,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		829.00000	688,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		43.00000	56,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		46.00000	23,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		833.00000	964,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,568.00000	1,719,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		4.00000	1,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,099.00000	3,252,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.46600	7.50800		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,836.00000	2,972,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		136.00000	117,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,996.00000	3,134,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		117.00000	100,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,678.00000	2,811,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		158.00000	135,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.58100	7.62600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,355.00000	3,479,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		391.00000	360,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,493.00000	3,618,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		362.00000	332,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,219.00000	3,341,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		422.00000	389,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.71700	7.76700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,465.00000	2,569,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		930.00000	874,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,573.00000	2,679,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		881.00000	827,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,358.00000	2,460,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		981.00000	923,000	3.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.88300	7.93700			0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		186.00000	346,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		334.00000	494,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		38.00000	199,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	1,000		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			8.49200	8.53500		10.00	5,923,460.00	50	13,376.00
R186	On	04/08/2011	Bond Future	8.25	Call		56.00000	73,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,806.00000	2,414,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		99.00000	130,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,359.00000	1,982,000	9.89	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	04/08/2011	Bond Future	8.20	Call		30.00000	38,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,272.00000	2,871,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,941.00000	1,583,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		167.00000	218,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		212.00000	118,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,762.00000	2,077,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,856.00000	4,255,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		14.00000	4,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,328.00000	10,736,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.56700	8.61100		10.75	11,900,947.41	99	13,315.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,866.00000	5,149,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,323.00000	1,195,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,184.00000	5,476,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,197.00000	1,079,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,556.00000	4,830,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,460.00000	1,323,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,126.00000	1,947,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,410.00000	3,642,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,819.00000	5,501,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		913.00000	1,006,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,106.00000	3,838,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,637.00000	1,780,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,429.00000	2,616,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,999.00000	2,775,000	10.79	0.00	0	425.00

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	9.10	Call		5,510.00000	5,810,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,082.00000	971,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.64100	8.68700		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,361.00000	5,621,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,549.00000	2,387,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,640.00000	5,908,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,388.00000	2,234,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,087.00000	5,341,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,717.00000	2,550,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.72200	8.76900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,091.00000	6,332,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,045.00000	3,863,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,346.00000	6,593,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,864.00000	3,688,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,840.00000	6,076,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,232.00000	4,045,000	12.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.80900	8.85800			0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		956.00000	524,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		512.00000	80,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,403.00000	970,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			214.81302	214.84361			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,844.00000	2,813,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,794.00000	2,763,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,894.00000	2,863,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future			211.87730	211.90847			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		92.00000	123,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		142.00000	173,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		42.00000	73,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.11948	235.12455			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,625.00000	3,619,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,575.00000	3,569,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00

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	231.45	Call		3,675.00000	3,669,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future			238.58894	238.59439			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		94.00000	89,000		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		44.00000	39,000		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		144.00000	139,000		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			6.99800	7.00600		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		750.00000	771,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		10.00000	7,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		895.00000	918,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		4.00000	3,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		610.00000	628,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		21.00000	15,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.08500	7.09300		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,599.00000	2,618,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		68.00000	65,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,726.00000	2,746,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		58.00000	56,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,471.00000	2,490,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		78.00000	74,000	3.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			7.17400	7.18400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,904.00000	2,926,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		161.00000	157,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,018.00000	3,040,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		148.00000	144,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,793.00000	2,814,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		176.00000	171,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.29200	7.30200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,753.00000	1,767,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		686.00000	676,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,834.00000	1,848,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		648.00000	638,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,674.00000	1,687,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		725.00000	714,000	3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.44500	7.45700			0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		94.00000	120,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		202.00000	228,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		0.00000	11,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		15.00000	0,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.51405	174.51795			0.00	0	22,118.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.00	Call		173,518.00000	173,514,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,468.00000	173,464,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,568.00000	173,564,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.08947	177.09337			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,593.00000	176,589,000		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		176,543.00000	176,539,000		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		176,643.00000	176,639,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			177.12242	177.12659			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		127.00000	122,000		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		77.00000	72,000		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		177.00000	172,000		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			7.95000	7.98900		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		371.00000	458,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		318.00000	218,000	5.25	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	04/08/2011	Bond Future	8.05	Call		510.00000	619,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		218.00000	140,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		258.00000	324,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		445.00000	324,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.05200	8.09300		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,380.00000	2,515,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		525.00000	470,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,548.00000	2,688,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		468.00000	418,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,216.00000	2,346,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		586.00000	527,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.16000	8.20300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,273.00000	3,405,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		887.00000	828,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,429.00000	3,563,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		828.00000	772,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,120.00000	3,249,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		949.00000	888,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.28000	8.32500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,154.00000	3,274,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,371.00000	1,299,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,292.00000	3,415,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,301.00000	1,233,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,019.00000	3,136,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,443.00000	1,369,000	6.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			8.41600	8.46400			0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		146.00000	341,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		348.00000	543,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		0.00000	138,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		57.00000	0,000		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			8.14000	8.18300		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		77.00000	104,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,075.00000	868,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		129.00000	172,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		853.00000	663,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		43.00000	59,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,315.00000	1,098,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.23500	8.28100		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,986.00000	3,165,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		562.00000	499,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,181.00000	3,365,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		503.00000	445,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,797.00000	2,970,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		628.00000	559,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.33400	8.38100		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		3,915.00000	4,089,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		832.00000	766,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,099.00000	4,277,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		772.00000	711,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,734.00000	3,905,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		895.00000	827,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.44400	8.49400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,257.00000	3,399,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,010.00000	1,906,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,404.00000	3,549,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,916.00000	1,815,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,113.00000	3,252,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,108.00000	2,001,000	7.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.56900	8.62100			0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		575.00000	329,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		337.00000	90,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		814.00000	567,000		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			6.71800	6.74600		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		574.00000	631,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		9.00000	4,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		680.00000	740,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		5.00000	2,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		471.00000	526,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		17.00000	10,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.79500	6.82700		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,888.00000	1,946,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		48.00000	41,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,979.00000	2,039,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		40.00000	35,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,796.00000	1,854,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		54.00000	48,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.87900	6.91500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,048.00000	2,103,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		122.00000	113,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,126.00000	2,182,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		113.00000	104,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,971.00000	2,026,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		133.00000	123,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.01100	7.05300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,137.00000	1,179,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		437.00000	413,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,191.00000	1,234,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		413.00000	390,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,085.00000	1,126,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		463.00000	438,000	2.03	0.00	0	0.00
R206	On	02/08/2012	Bond Future			7.20500	7.25500			0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		0.00000	61,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		7.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		61.00000	128,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		74.00000	7,000		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			8.25900	8.29700		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		293.00000	365,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		563.00000	417,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		423.00000	521,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		406.00000	285,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		193.00000	243,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		752.00000	583,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.34700	8.38600		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,788.00000	2,937,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		780.00000	711,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,983.00000	3,136,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		704.00000	638,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,595.00000	2,738,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		860.00000	784,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.43800	8.47900		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,805.00000	3,960,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,025.00000	956,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,994.00000	4,153,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		952.00000	888,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,620.00000	3,772,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,102.00000	1,031,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.54100	8.58400		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,238.00000	3,363,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,366.00000	2,263,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,390.00000	3,518,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,257.00000	2,158,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,090.00000	3,212,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,479.00000	2,374,000	8.37	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.65600	8.70100			0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		251.00000	482,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		506.00000	737,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		0.00000	226,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		5.00000	0,000		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

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
R208	On	04/08/2011	Bond Future			8.28800	8.32100		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		278.00000	330,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		713.00000	563,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		403.00000	476,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		531.00000	403,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		183.00000	218,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		925.00000	759,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.37000	8.40400		8.50	3,612,496.00	40	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,832.00000	2,970,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		798.00000	732,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,040.00000	3,182,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		716.00000	655,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,631.00000	2,763,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		887.00000	816,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,317.00000	3,159,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		555.00000	600,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,266.00000	2,135,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,038.00000	1,110,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,576.00000	1,673,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,600.00000	1,494,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,471.00000	3,623,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		573.00000	522,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.45300	8.48800		8.75	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	9.00	Call		4,111.00000	4,250,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,189.00000	1,123,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,311.00000	4,453,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,110.00000	1,048,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,915.00000	4,051,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,273.00000	1,204,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.54400	8.58100		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,300.00000	4,431,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,956.00000	1,876,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,481.00000	4,614,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,863.00000	1,785,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,124.00000	4,252,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,056.00000	1,973,000	9.60	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.64500	8.68300			0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		371.00000	582,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		646.00000	857,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		94.00000	305,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		0.00000	0,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.86200	8.90900		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		10.00000	13,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,305.00000	2,941,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		20.00000	27,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,900.00000	2,540,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4.00000	6,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,718.00000	3,353,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,396.00000	8,763,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.92700	8.97600		14.25	105,405,364.60	1,420	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,450.00000	1,591,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,219.00000	2,983,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,606.00000	1,758,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,978.00000	2,752,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,304.00000	1,435,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,474.00000	3,227,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99200	9.04200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,095.00000	3,282,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,415.00000	3,221,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,285.00000	3,480,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,224.00000	3,038,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,910.00000	3,090,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,613.00000	3,412,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			9.06100	9.11300		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,573.00000	3,762,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,427.00000	4,225,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,756.00000	3,951,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,230.00000	4,034,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,396.00000	3,579,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,633.00000	4,425,000	15.45	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.13500	9.18800			0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		455.00000	849,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		819.00000	1,213,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		89.00000	482,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		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			131.25839	131.26101			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,261.00000	25,258,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	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
R210	On	04/08/2011	Bond Future	106.05	Call		25,211.00000	25,208,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,311.00000	25,308,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future			131.49385	131.49663			0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		497.00000	494,000		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		447.00000	444,000		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		547.00000	544,000		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			108.47327	108.48152			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,982.00000	106,973,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,932.00000	106,923,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		107,032.00000	107,023,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			110.07398	110.08238			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,832.00000	108,824,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,782.00000	108,774,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00

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	Call		108,882.00000	108,874,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			110.41311	110.42167			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		78.00000	87,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		128.00000	137,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		28.00000	37,000		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			106.79180	106.69702			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,197.00000	104,292,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,147.00000	104,242,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,247.00000	104,342,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.36764	108.27155			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,772.00000	105,868,000		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		105,722.00000	105,818,000		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		105,822.00000	105,918,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			108.55022	108.45271			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		0.00000	50,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		47.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		97.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		3.00000	100,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.83700	8.86500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,377.00000	7,153,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,924.00000	6,700,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,833.00000	7,609,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.90900	8.93800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,503.00000	1,274,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,099.00000	870,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,909.00000	1,680,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98300	9.01200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	133,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Put		93.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		295.00000	520,000		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		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		484.00000	258,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.05800	9.08800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,227.00000	1,457,000		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		1,600.00000	1,831,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		851.00000	1,082,000		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			9.13700	9.16700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		623.00000	850,000		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		995.00000	1,222,000		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		249.00000	475,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			13,775.76000	13,825.67000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.43900	352.77600			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.22600	357.55200			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			363.06600	362.38000			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04350	1.04470		14.27	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		77.00000	72,000	16.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		630.00000	637,000	16.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		27.00000	25,000	17.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,080.00000	1,090,000	17.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		208.00000	198,000	14.27	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		261.00000	263,000	14.27	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.05870	1.06020		14.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		262.00000	255,000	15.86	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		660.00000	668,000	15.86	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		157.00000	151,000	17.10	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		1,055.00000	1,064,000	17.10	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		445.00000	435,000	14.73	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		343.00000	348,000	14.73	0.00	0	0.00
Total for Derivatives :							672,467,188.21	50,135	1,060,281.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L _{On} 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L _{On} 01/08/2011 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
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	19,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
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
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	4,600,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,252,500.00
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	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	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	0.00
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		700,000,000,000.00		7,000,000	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			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	100,000.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
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		2,400,000,000,000.00		24,000,000	14,000,000.00
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
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BID01	On	06/08/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	2,200,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			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		154,930,000,000,000.00		4,549,300,000	1,701,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		1,600,000,000,000.00	16,000,000	16,000,000	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	5,000,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		1,600,000,000,000.00	16,000,000	16,000,000	8,000,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	36,000,000.00
CGR6	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
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
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	29/07/2012	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	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	75,300,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	124,400,000.00
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	23,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
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
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			173,500,000,000.00	1,735,000	191,000,000.00
ES18	On	20/04/2018			9.25000	9.25000			3,700,000,000.00	400,000	159,408,000.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	352,000,000.00
ES26	On	02/04/2026			7.85000	7.85000			0.00	0	44,038,000.00
ES33	On	15/09/2033			7.50000	7.50000			150,000,000,000.00	20,000,000	132,030,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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
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	10,700,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000,000.00	6,000,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	35.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000		15,722,000,000,000.00		157,220,000	157,220,000.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		600,000,000,000.00	6,000,000,000.00	6,000,000	6,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	16,100,000.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	2,000.00
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			0.00	0	39,510,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	3,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	600,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	70,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			3,200,000,000,000.00	32,000,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
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
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			800,000,000,000.00	8,000,000	3,513,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	700,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	18,700,000.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	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
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		570,000,000,000.00	5,700,000	5,700,000	10,700,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,006,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	15,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000		500,000,000,000.00		5,000,000	2,500,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	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
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.40000	5.43500			671,039,996,400.00	124,266,666	105,550,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.35000	7.38500			127,902,316,350,900.00	17,401,675,694	12,724,745,920.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.48500	8.52500			30,688,150,902,000.00	3,616,753,200	7,376,072,556.00
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			1.09000	1.09000			43,169,450,000.00	39,605,000	2,410,768,000.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			17,458,010,000.00	6,793,000	241,040,444.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.99000	6.99500			15,072,704,760,000.00	2,156,324,000	3,779,819,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000			102,185,770,000.00	39,761,000	1,958,754,000.00
R203	On	15/09/2017	Spot Bond			7.94000	7.97500			43,220,675,400,000.00	5,443,410,000	6,540,786,367.00
R204	On	21/12/2018	Spot Bond			8.13000	8.17000			22,010,861,190,000.00	2,707,363,000	6,758,731,413.00
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			6.71000	6.73500			18,144,041,300,000.00	2,704,030,000	4,039,587,000.00
R207	On	15/01/2020	Spot Bond			8.25000	8.28500			54,444,942,750,000.00	6,599,387,000	9,672,376,000.00
R208	On	31/03/2021	Spot Bond			8.28000	8.31000			23,715,079,200,000.00	2,864,140,000	8,196,490,494.00
R209	On	31/03/2036	Spot Bond			8.85500	8.90000			20,540,058,000,000.00	2,319,600,000	8,534,520,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			74,542,000,000.00	28,670,000	986,805,000.00
R211	On	31/01/2017	Spot Bond			1.90000	1.90000			553,299,000,000.00	291,210,000	1,272,235,000.00
R212	On	31/01/2022	Spot Bond			2.56000	2.57000			144,563,200,000.00	56,470,000	531,930,000.00
R213	On	28/02/2031	Spot Bond			8.83000	8.85500			5,831,773,500,000.00	660,450,000	899,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,668,000,000,000.00	872,000,000	2,374,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	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
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			3,400,000,000,000.00	34,000,000	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	95,400,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	400,000,000.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	5,000.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			0.00	0	4,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	1,500,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	9,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			52,000,000,000,000.00	520,000,000	260,000,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			8,908,240,000,000.00	1,113,530,000	500,000,000.00
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
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	2,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		7,560,000,000,000.00		75,600,000	1,000,016,000.00
TN20	On	17/09/2020			100.00000	100.00000		3,200,000,000,000.00		32,000,000	317,013,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	158,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027			100.00000	100.00000			0.00	0	75,019,000.00
TNF11	On	29/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000		15,800,000,000,000.00	158,000,000	100,000,000.00	
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		20,000,000,000,000.00	200,000,000	100,000,000.00	
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	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			0.00	0	34,105,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		60,400,000,000,000.00	604,000,000	206,500,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	124,100,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,070,662,300,779,300.00	55,993,393,560	87,857,892,509.00
Grand Total:							1,070,662,973,246,490.00	55,993,443,695	87,858,952,790.00