

Daily MTM Report

Daily summary for: 29/07/2011

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			6.75510	6.75040		14.87	126,779,716.80	18,768	345,193.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		6.00000	5,000	23.14	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,306.00000	1,300,000	23.14	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		5.00000	5,000	23.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,355.00000	1,350,000	23.46	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		6.00000	6,000	22.82	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,256.00000	1,251,000	22.82	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,060.00000	1,054,000	21.55	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		10.00000	9,000	21.55	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	25,000	19.01	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		675.00000	670,000	19.01	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		132.00000	134,000	15.19	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		182.00000	179,000	15.19	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		100.00000	100,000	15.83	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		250.00000	245,000	15.83	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		722.00000	716,000	19.32	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	21,000	19.32	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		865.00000	860,000	20.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		15.00000	15,000	20.28	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		179.00000	181,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		129.00000	126,000	14.96	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		90.00000	87,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		240.00000	242,000	15.14	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		407.00000	401,000	17.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		57.00000	56,000	17.10	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,050.00000	3,045,000	29.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		583.00000	577,000	18.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		33.00000	32,000	18.37	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		493.00000	487,000	17.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		43.00000	42,000	17.73	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		74.00000	71,000	15.23	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		274.00000	276,000	15.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		152.00000	154,000	14.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		152.00000	149,000	14.87	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		215.00000	211,000	15.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		115.00000	116,000	15.51	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		769.00000	764,000	19.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		19.00000	19,000	19.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		87.00000	87,000	16.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		287.00000	282,000	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		13.00000	13,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		913.00000	908,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		49.00000	49,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		449.00000	444,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		75.00000	75,000	16.46	535,725.00	7,143	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		325.00000	320,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		389.00000	392,000	15.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		39.00000	37,000	15.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	10,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		1,011.00000	1,005,000	21.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,001.00000	1,006,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		37.00000	37,000	18.05	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		537.00000	532,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	17,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		817.00000	812,000	19.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		951.00000	956,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	4,000	23.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,405.00000	1,399,000	23.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		902.00000	906,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	1,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		12.00000	12,000	20.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		962.00000	957,000	20.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		474.00000	478,000	15.67	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		24.00000	23,000	15.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,051.00000	1,056,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		65.00000	65,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		365.00000	360,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		208.00000	210,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		108.00000	105,000	15.05	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		28.00000	28,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		628.00000	623,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	7,000	22.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,158.00000	1,152,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.84540	6.84070		15.46	4,928,688.00	720	50,582.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		124.00000	123,000	17.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		633.00000	628,000	17.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		115.00000	115,000	17.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		674.00000	670,000	17.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		133.00000	133,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		592.00000	588,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		219.00000	217,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		310.00000	312,000	15.43	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,213.00000	1,207,000	20.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		54.00000	52,000	20.58	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		366.00000	363,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		207.00000	208,000	16.13	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		552.00000	548,000	17.24	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		143.00000	143,000	17.24	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		734.00000	736,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		43.00000	41,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		759.00000	755,000	18.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		100.00000	100,000	18.35	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		498.00000	500,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		107.00000	105,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		534.00000	536,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		93.00000	91,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		651.00000	653,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		60.00000	58,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		51.00000	49,000	20.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,260.00000	1,254,000	20.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		912.00000	914,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		21.00000	19,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		107.00000	107,000	18.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		716.00000	712,000	18.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		338.00000	340,000	15.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		197.00000	195,000	15.41	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		284.00000	286,000	15.44	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		243.00000	241,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		60.00000	59,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,119.00000	1,114,000	20.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		77.00000	76,000	19.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		936.00000	931,000	19.25	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		260.00000	262,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		269.00000	267,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		611.00000	612,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		70.00000	67,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		572.00000	574,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		81.00000	79,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		866.00000	869,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		25.00000	24,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		68.00000	67,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,027.00000	1,022,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		88.00000	87,000	18.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		847.00000	842,000	18.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		398.00000	399,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		157.00000	154,000	15.38	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,005.00000	1,008,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		14.00000	13,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		64.00000	63,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,073.00000	1,068,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		513.00000	509,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		154.00000	154,000	17.02	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.93750	6.93260		15.54	832,500.00	120	16,711.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		305.00000	307,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		408.00000	406,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		288.00000	290,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		441.00000	439,000	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		323.00000	325,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		376.00000	374,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		317.00000	319,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		384.00000	382,000	15.72	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		268.00000	269,000	16.27	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		485.00000	482,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		240.00000	241,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		557.00000	554,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		410.00000	412,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		277.00000	275,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		253.00000	255,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		520.00000	518,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		437.00000	439,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		254.00000	252,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		174.00000	174,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		791.00000	787,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		117.00000	117,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,134.00000	1,130,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		203.00000	204,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		670.00000	667,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		86.00000	86,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,453.00000	1,449,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		465.00000	467,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		232.00000	230,000	15.40	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		83.00000	82,000	20.62	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	19/03/2012	Foreign Exchange Future	8.35	Put		1,500.00000	1,495,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		384.00000	386,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		301.00000	299,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		112.00000	112,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,179.00000	1,175,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		283.00000	285,000	16.09	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		450.00000	448,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		494.00000	497,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		211.00000	210,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		193.00000	193,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		710.00000	706,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		94.00000	93,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,361.00000	1,356,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		129.00000	129,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,046.00000	1,042,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		300.00000	302,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		417.00000	415,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		524.00000	527,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		191.00000	190,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		135.00000	135,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		1,002.00000	998,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		107.00000	107,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,224.00000	1,220,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		123.00000	123,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,090.00000	1,086,000	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		98.00000	98,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,315.00000	1,311,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		215.00000	216,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		632.00000	629,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		227.00000	228,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		594.00000	591,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		359.00000	362,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		326.00000	325,000	15.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.03400	7.02920		15.72	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		339.00000	339,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		560.00000	555,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		324.00000	324,000	16.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		595.00000	590,000	16.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		354.00000	355,000	16.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		525.00000	521,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.13760	7.13300		16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		461.00000	462,000	16.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		528.00000	524,000	16.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		443.00000	445,000	16.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		560.00000	557,000	16.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		479.00000	481,000	16.03	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		496.00000	493,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		594.00000	590,000	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		427.00000	428,000	16.44	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.24180	7.23730		16.22	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		403.00000	403,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		866.00000	861,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		390.00000	390,000	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		903.00000	898,000	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		416.00000	417,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		829.00000	825,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,097.00000	1,091,000	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		334.00000	333,000	18.03	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.23600	8.23010		17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		972.00000	975,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,242.00000	1,239,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		956.00000	959,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,276.00000	1,273,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		988.00000	990,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,208.00000	1,204,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		913.00000	911,000	17.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,143.00000	1,147,000	17.30	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.03330	9.02740		18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,346.00000	1,350,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,519.00000	1,517,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,330.00000	1,335,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,553.00000	1,552,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,362.00000	1,366,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,485.00000	1,483,000	18.88	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				6.75510	6.75040		14.87	47,285.70	7	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			5,655.00000	5,644,000	17.10	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			40,615.00000	40,134,000	17.10	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			4,915.00000	4,895,000	17.42	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			44,875.00000	44,385,000	17.42	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			6,513.00000	6,515,000	16.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			36,473.00000	36,005,000	16.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			49,238.00000	48,739,000	17.73	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			4,278.00000	4,249,000	17.73	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.84540	6.84070		15.46	0.00	0	31.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			20,686.00000	20,812,000	16.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			36,616.00000	36,272,000	16.13	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			19,184.00000	19,286,000	16.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			40,114.00000	39,746,000	16.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			22,313.00000	22,466,000	15.90	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			33,243.00000	32,926,000	15.90	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.08250	11.01580		11.97	2,693,047.50	243	32,566.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			69.00000	76,000	13.28	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			553.00000	494,000	13.28	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			61.00000	67,000	13.44	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			595.00000	535,000	13.44	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			77.00000	85,000	13.11	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			511.00000	453,000	13.11	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			48.00000	53,000	13.77	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	621,000	13.77	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		17.00000	18,000	15.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,101.00000	1,036,000	15.25	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		196.00000	165,000	12.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		212.00000	247,000	12.20	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		567.00000	622,000	13.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		51.00000	40,000	13.40	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		240.00000	277,000	12.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		174.00000	145,000	12.32	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		321.00000	271,000	12.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		137.00000	153,000	12.29	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		302.00000	344,000	12.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		136.00000	112,000	12.56	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		255.00000	209,000	11.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		171.00000	191,000	11.97	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		153.00000	171,000	12.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		287.00000	239,000	12.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		27.00000	29,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		911.00000	847,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		38.00000	42,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		772.00000	710,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		34.00000	37,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		818.00000	755,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		122.00000	136,000	12.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		356.00000	304,000	12.46	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		371.00000	417,000	12.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		105.00000	85,000	12.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		43.00000	47,000	13.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		727.00000	665,000	13.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		30.00000	33,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		864.00000	801,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		445.00000	496,000	13.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		79.00000	64,000	13.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.21940	11.15150		13.27	0.00	0	9,333.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		211.00000	225,000	14.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		710.00000	656,000	14.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		199.00000	212,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		748.00000	693,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		224.00000	239,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		673.00000	620,000	14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		111.00000	117,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,160.00000	1,098,000	15.26	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		317.00000	340,000	13.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		466.00000	421,000	13.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		157.00000	167,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		906.00000	848,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		187.00000	200,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		786.00000	731,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		777.00000	826,000	13.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		126.00000	107,000	13.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		635.00000	678,000	13.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		184.00000	159,000	13.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.35870	11.29050		14.07	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		449.00000	474,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		609.00000	565,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		431.00000	455,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		641.00000	596,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		468.00000	494,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		578.00000	535,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		414.00000	437,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		674.00000	628,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		312.00000	329,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		922.00000	870,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		660.00000	697,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		370.00000	338,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		338.00000	356,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		848.00000	797,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		226.00000	238,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,236.00000	1,179,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		487.00000	514,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		547.00000	505,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		717.00000	757,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		327.00000	298,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		367.00000	387,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		777.00000	728,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		606.00000	641,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		416.00000	382,000	13.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.50530	11.43700		14.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		475.00000	493,000	14.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		888.00000	838,000	14.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		460.00000	477,000	14.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		923.00000	872,000	14.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		491.00000	510,000	14.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		854.00000	805,000	14.74	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08670		20.27	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		696.00000	772,000	17.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		26.00000	22,000	17.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		133.00000	164,000	20.27	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		463.00000	414,000	20.27	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,671.00000	1,751,000	22.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	22.76	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,330.00000	1,141,250,000	30.65	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08800		21.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		924.00000	993,000	19.59	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		124.00000	113,000	19.59	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		385.00000	427,000	21.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		585.00000	547,000	21.73	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,809.00000	1,888,000	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	On	19/12/2011	Foreign Exchange Future	0.07	Put		9.00000	8,000	18.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.69120	9.64180		11.70	998,193.60	103	65,141.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		167.00000	193,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		175.00000	152,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		146.00000	166,000	11.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		204.00000	175,000	11.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		194.00000	223,000	11.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		152.00000	132,000	11.94	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		270.00000	237,000	12.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		112.00000	128,000	12.04	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		778.00000	732,000	14.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		20.00000	23,000	14.07	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		400.00000	440,000	12.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		58.00000	49,000	12.66	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		31.00000	35,000	13.56	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		639.00000	594,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		64.00000	73,000	12.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		422.00000	382,000	12.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		10.00000	11,000	14.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1,018.00000	970,000	14.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		324.00000	361,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		82.00000	70,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		13.00000	15,000	14.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		921.00000	874,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		11.00000	13,000	14.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		969.00000	922,000	14.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		15.00000	17,000	14.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		873.00000	826,000	14.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.79770	9.74710		12.71	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		291.00000	310,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		344.00000	312,000	12.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		273.00000	290,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		376.00000	342,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		311.00000	334,000	12.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		314.00000	286,000	12.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		223.00000	238,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		476.00000	440,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		416.00000	444,000	12.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		219.00000	196,000	12.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		576.00000	610,000	12.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		129.00000	112,000	12.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		508.00000	540,000	12.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		161.00000	142,000	12.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.90820	9.85550		13.16	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		330.00000	346,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		575.00000	538,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		314.00000	330,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		609.00000	572,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		346.00000	363,000	13.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		541.00000	505,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		916.00000	957,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		111.00000	99,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		285.00000	299,000	13.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		680.00000	641,000	13.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		444.00000	469,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		389.00000	361,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		955.00000	996,000	12.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		100.00000	88,000	12.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		400.00000	420,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		445.00000	412,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		205.00000	215,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		950.00000	907,000	14.79	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			389.29000	388.56500			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			395.09800	394.36200			0.00	0	0.00
AL7T	On	02/02/2012	Index Future			401.11700	400.37000			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.85800	356.48500			0.00	0	949.00
ALBI	On	03/11/2011	Index Future			362.18200	361.80400			0.00	0	39.00
ALBI	On	02/02/2012	Index Future			367.69900	367.31500			0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future			6.70890	6.70430		14.43	0.00	10,000	5,500.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Call		52.00000	50,000	14.43	0.00	0	11,000.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Put		48.00000	41,000	14.43	0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future	6.75	Call		33.00000	30,000	15.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	03/08/2011	Can-Do Future	6.75	Put		79.00000	71,000	15.10	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Call		82.00000	81,000	14.66	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Put		28.00000	22,000	14.66	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Put		0.00000	108,000	15.76	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.80	Call		0.00000	17,000	15.76	0.00	11,000	11,000.00
ANY DAOn	24/10/2011	Can-Do Future			6.79000	6.70000		15.20	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Call		0.00000	248,000	15.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.70	Put		0.00000	158,000	15.23	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		0.00000	221,000	15.21	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		0.00000	181,000	15.21	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		0.00000	277,000	15.24	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		0.00000	137,000	15.24	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		0.00000	340,000	16.30	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		0.00000	130,000	16.30	0.00	7,143	7,143.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		0.00000	668,000	18.50	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		0.00000	58,000	18.50	0.00	6,757	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.36910	7.38670		10.77	5,482,610.40	744	24,630.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		741.00000	724,000	14.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	5,000	14.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		692.00000	675,000	14.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	6,000	14.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		790.00000	773,000	14.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	4,000	14.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		79.00000	74,000	11.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		192.00000	205,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		96.00000	89,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		159.00000	170,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		411.00000	394,000	12.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		24.00000	25,000	12.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		245.00000	229,000	11.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		58.00000	60,000	11.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		65.00000	61,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		228.00000	242,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		284.00000	268,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		47.00000	49,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		13.00000	12,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		576.00000	593,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		644.00000	627,000	14.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		7.00000	8,000	14.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		11.00000	10,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		624.00000	641,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		596.00000	579,000	13.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		9.00000	10,000	13.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		325.00000	308,000	12.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		38.00000	39,000	12.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		6.00000	6,000	14.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		769.00000	787,000	14.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		115.00000	108,000	11.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		128.00000	139,000	11.01	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	8.05	Call		9.00000	8,000	14.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		672.00000	689,000	14.14	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.38380	7.40040		11.27	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		769.00000	753,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		724.00000	708,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		24.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		821.00000	799,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		21.00000	15,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		159.00000	152,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		259.00000	268,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		257.00000	246,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		157.00000	162,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.40320	7.41700		11.36	11,104,800.00	1,500	1,104.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		360.00000	351,000	11.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		193.00000	198,000	11.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		331.00000	323,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		214.00000	220,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		390.00000	381,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		173.00000	178,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		277.00000	270,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		260.00000	267,000	11.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		563.00000	552,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		96.00000	99,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		156.00000	154,000	12.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		489.00000	501,000	12.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		255.00000	249,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		288.00000	296,000	11.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		526.00000	516,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		109.00000	113,000	11.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,229.00000	1,216,000	12.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	13,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.45810	8.46010		13.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,542.00000	1,540,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		382.00000	382,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,504.00000	1,502,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		394.00000	394,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,580.00000	1,579,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		370.00000	371,000	12.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.07430	7.10670		11.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		70.00000	61,000	12.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		213.00000	237,000	12.10	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		57.00000	50,000	12.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		250.00000	276,000	12.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		85.00000	75,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		178.00000	201,000	11.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		7.00000	6,000	14.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		700.00000	732,000	14.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		8.00000	7,000	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		651.00000	683,000	14.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	5,000	14.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		748.00000	781,000	14.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		20.00000	17,000	13.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		463.00000	493,000	13.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		517.00000	487,000	13.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	13,000	13.13	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		257.00000	231,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		50.00000	57,000	11.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	3,000	15.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		847.00000	879,000	15.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.15360	7.18620		11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		185.00000	174,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		249.00000	270,000	12.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		167.00000	157,000	12.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		281.00000	303,000	12.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		205.00000	193,000	12.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		219.00000	239,000	12.03	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		82.00000	76,000	13.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		546.00000	572,000	13.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		460.00000	434,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		74.00000	80,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		91.00000	85,000	13.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		505.00000	531,000	13.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		422.00000	398,000	12.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		86.00000	94,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		136.00000	128,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		350.00000	374,000	12.70	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		386.00000	363,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		100.00000	109,000	12.11	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		123.00000	115,000	12.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		387.00000	411,000	12.86	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04120	0.04150			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.08100	0.07970			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.57650	8.40920		15.50	0.00	0	970.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		775.00000	934,000	16.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		16.00000	8,000	16.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		729.00000	886,000	16.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		20.00000	10,000	16.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		822.00000	983,000	17.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		13.00000	7,000	17.06	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		203.00000	302,000	15.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		194.00000	126,000	15.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		42.00000	66,000	17.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		683.00000	540,000	17.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		48.00000	74,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		639.00000	498,000	17.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		638.00000	792,000	16.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		29.00000	16,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		54.00000	84,000	16.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		595.00000	458,000	16.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		79.00000	121,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		470.00000	345,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		70.00000	107,000	16.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		511.00000	381,000	16.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		37.00000	58,000	17.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		728.00000	582,000	17.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		25.00000	40,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		866.00000	714,000	17.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		595.00000	745,000	16.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		36.00000	19,000	16.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.70310	8.53010		15.38	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		447.00000	555,000	14.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		217.00000	152,000	14.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		419.00000	523,000	14.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		239.00000	170,000	14.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		476.00000	588,000	14.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		196.00000	135,000	14.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		343.00000	435,000	15.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		313.00000	232,000	15.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		538.00000	658,000	14.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		158.00000	105,000	14.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		715.00000	854,000	14.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		85.00000	51,000	14.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		320.00000	408,000	15.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		340.00000	255,000	15.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		203.00000	261,000	15.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		573.00000	458,000	15.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		107.00000	140,000	17.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		977.00000	837,000	17.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		147.00000	191,000	16.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		767.00000	638,000	16.73	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		367.00000	463,000	14.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		287.00000	210,000	14.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		641.00000	772,000	14.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		111.00000	69,000	14.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		835.00000	983,000	13.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		55.00000	30,000	13.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		232.00000	296,000	15.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		502.00000	393,000	15.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		920.00000	1,076,000	14.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		40.00000	23,000	14.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		264.00000	336,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		434.00000	333,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		190.00000	245,000	16.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		610.00000	492,000	16.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		300.00000	383,000	15.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		370.00000	280,000	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		100.00000	132,000	17.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,020.00000	879,000	17.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		138.00000	179,000	16.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		808.00000	676,000	16.88	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			161.76000	161.63000			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			163.95200	163.81900			0.00	0	0.00
CRD1 On	02/02/2012	Index Future			166.16800	166.03300			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			357.79200	357.40200			0.00	0	182.00
GOVI On	04/08/2011	GOVI	348.00	Call		94,020.00000	97,920,000		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		93,920.00000	97,820,000		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		94,120.00000	98,020,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI			363.13000	362.73400			0.00	0	0.00
GOVI On	03/11/2011	GOVI	357.00	Call		57,340.00000	61,300,000		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		57,240.00000	61,200,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		57,440.00000	61,400,000		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			368.66200	368.26000			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		7,400.00000	3,380,000		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		7,500.00000	3,480,000		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		7,300.00000	3,280,000		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			156.29000	156.31500			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.62100	158.64700			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			161.03800	161.06400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			422.75500	422.71500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			435.66200	435.62300			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.58000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.60000	5.60000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.63000	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			5.77000	5.75000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.85000	5.82000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.03000	6.01000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.29000	6.27000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.56000	6.53000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.79000	6.77000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			7.05000	7.02000				0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			7.32000	7.29000				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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/08/2011	JNOTE	7.75	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			351.44000	351.15300			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.68300	356.39200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			362.11600	361.82100			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			7.33800	7.36900		3.00	0.00	0	7,535.00
R157	On	04/08/2011	Bond Future	7.50	Call		583.00000	658,000	3.00	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		69.00000	21,000	3.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		748.00000	841,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		38.00000	9,000	3.02	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		436.00000	489,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		118.00000	48,000	2.99	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		709.00000	577,000	2.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.20	Call		41.00000	31,000	2.95	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		20.00000	4,000	3.05	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		925.00000	1,031,000	3.05	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,683.00000	1,804,000	3.13	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1.00000	0,000	3.13	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,217.00000	3,339,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.23	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.44200	7.47600		3.25	12,194,523.00	100	3,487.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,936.00000	3,029,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		118.00000	85,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,099.00000	3,195,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		102.00000	72,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,776.00000	2,865,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		137.00000	101,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.55500	7.59100		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,448.00000	3,507,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		363.00000	298,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,587.00000	3,649,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		335.00000	273,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,310.00000	3,366,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		392.00000	324,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.68800	7.72800		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,542.00000	2,562,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		882.00000	774,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,653.00000	2,675,000	3.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		836.00000	730,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,434.00000	2,451,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		932.00000	821,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.85100	7.89500		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		311.00000	1,958,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	1,517,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		458.00000	2,045,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	1,456,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		163.00000	1,873,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	1,580,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.49600	8.49700		9.75	805,805,000.28	6,804	7,723.00
R186	On	04/08/2011	Bond Future	8.25	Call		52.00000	33,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,440.00000	2,412,000	9.62	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		99.00000	70,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		1,998.00000	1,960,000	9.65	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		26.00000	14,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		2,906.00000	2,885,000	9.59	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,589.00000	1,538,000	9.67	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		176.00000	135,000	9.67	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		100.00000	69,000	9.87	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	8.70	Call		2,011.00000	1,990,000	9.87	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,206.00000	4,214,000	10.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		3.00000	2,000	10.03	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,689.00000	10,698,000	10.54	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.54	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.57000	8.57100		10.25	817,728,602.04	6,804	20,119.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,110.00000	5,001,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,194.00000	1,075,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,437.00000	5,333,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,077.00000	964,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,792.00000	4,678,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,322.00000	1,199,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		1,948.00000	1,811,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,606.00000	3,478,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,517.00000	5,401,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		985.00000	878,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,848.00000	3,711,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,753.00000	1,625,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,584.00000	2,451,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,781.00000	2,638,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,771.00000	5,672,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		970.00000	861,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.64500	8.64600		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,582.00000	5,660,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,394.00000	2,463,000	11.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Call		5,868.00000	5,945,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,240.00000	2,308,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,302.00000	5,380,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,556.00000	2,625,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.72500	8.72600		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,302.00000	6,101,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,869.00000	3,659,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,563.00000	6,364,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,694.00000	3,486,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,046.00000	5,842,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,051.00000	3,838,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.81300	8.81400		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		0.00000	4,928,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		568.00000	5,487,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		0.00000	5,161,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		124.00000	5,276,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		0.00000	4,705,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,015.00000	5,711,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			215.13141	215.09051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Call		3,091.00000	3,131,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		3,041.00000	3,081,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		3,141.00000	3,181,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.20011	212.15872			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		159.00000	200,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		109.00000	150,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		209.00000	250,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			236.04134	236.02361			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		4,524.00000	4,541,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		4,474.00000	4,491,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		4,574.00000	4,591,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future			239.52419	239.50645			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		1,006.00000	1,024,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.55	Call		956.00000	974,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		1,056.00000	1,074,000		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			6.97600	7.00800		2.50	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		739.00000	832,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		5.00000	1,000	2.56	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		887.00000	982,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2.00000	0,000	2.57	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		596.00000	684,000	2.55	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		13.00000	4,000	2.55	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.06100	7.09500		2.75	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,591.00000	2,661,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		66.00000	40,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,718.00000	2,793,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		56.00000	35,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,463.00000	2,531,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		76.00000	47,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.14800	7.18600		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,897.00000	2,956,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		159.00000	118,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,011.00000	3,071,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		147.00000	107,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		2,786.00000	2,842,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		175.00000	131,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.26200	7.30400		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,746.00000	1,748,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		684.00000	585,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,827.00000	1,832,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		646.00000	550,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,667.00000	1,666,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		723.00000	621,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.41200	7.45900		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		89.00000	1,246,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,054,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		198.00000	1,311,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	1,011,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		0.00000	1,182,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		20.00000	1,099,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			175.37972	174.52742			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,527.00000	174,380,000		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		173,477.00000	174,330,000		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		173,577.00000	174,430,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.96762	177.10255			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,603.00000	177,468,000		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		176,553.00000	177,418,000		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		176,653.00000	177,518,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			178.01404	177.13605			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		136.00000	1,014,000		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		86.00000	964,000		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		186.00000	1,064,000		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			7.92800	7.95900		5.00	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		412.00000	475,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		215.00000	129,000	5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		570.00000	656,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		134.00000	71,000	5.02	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		282.00000	323,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		325.00000	217,000	4.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.02800	8.06100		5.25	0.00	0	1,604.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Call		2,479.00000	2,526,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		476.00000	370,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,651.00000	2,706,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		423.00000	325,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,311.00000	2,351,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		534.00000	421,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.13500	8.17000		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,368.00000	3,415,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		836.00000	727,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,527.00000	3,583,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		780.00000	681,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,213.00000	3,256,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		896.00000	784,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.25300	8.29000		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,243.00000	3,301,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,311.00000	1,211,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,383.00000	3,444,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,244.00000	1,147,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,105.00000	3,160,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,381.00000	1,278,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.38800	8.42700		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		296.00000	2,395,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		0.00000	1,940,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		498.00000	2,517,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		0.00000	1,860,000	5.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		93.00000	2,277,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		0.00000	2,025,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.11700	8.14800		6.00	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		80.00000	86,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		888.00000	725,000	5.91	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		140.00000	157,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		674.00000	522,000	5.93	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		42.00000	43,000	5.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,125.00000	957,000	5.89	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.21200	8.24500		6.25	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,119.00000	3,173,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		506.00000	386,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,318.00000	3,380,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		451.00000	339,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,924.00000	2,970,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		566.00000	438,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.30900	8.34400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,047.00000	4,181,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		775.00000	731,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,234.00000	4,371,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		719.00000	677,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,863.00000	3,994,000	7.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		836.00000	788,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.41900	8.45500		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,362.00000	3,382,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,923.00000	1,766,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,511.00000	3,535,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,831.00000	1,678,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,216.00000	3,232,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,019.00000	1,858,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.54200	8.58000		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		0.00000	2,472,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		381.00000	2,672,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		0.00000	2,603,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		143.00000	2,565,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		0.00000	2,347,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		620.00000	2,786,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.69600	6.72700		2.00	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		610.00000	677,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		3.00000	1,000	2.04	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		719.00000	787,000	2.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1.00000	0,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Call		504.00000	567,000	2.03	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		8.00000	2,000	2.03	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.77100	6.80600		2.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,925.00000	1,976,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		42.00000	22,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,017.00000	2,071,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		36.00000	19,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,833.00000	1,882,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		49.00000	27,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.85200	6.89100		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,083.00000	2,119,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		114.00000	80,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,162.00000	2,199,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		106.00000	72,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,006.00000	2,039,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		125.00000	88,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.97900	7.02500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,164.00000	1,224,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		420.00000	407,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,218.00000	1,281,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		396.00000	386,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,111.00000	1,170,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		445.00000	431,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			7.16600	7.22100		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		39.00000	767,000	1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	654,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		106.00000	807,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	627,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		0.00000	728,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		28.00000	682,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.23200	8.26800		6.75	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		316.00000	381,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		420.00000	277,000	6.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		465.00000	559,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		281.00000	168,000	6.77	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		202.00000	242,000	6.73	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		594.00000	427,000	6.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.31800	8.35600		7.00	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,894.00000	2,922,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		718.00000	533,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,092.00000	3,132,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		645.00000	472,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,696.00000	2,719,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		793.00000	603,000	7.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.40800	8.44700		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,920.00000	4,130,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		965.00000	962,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,112.00000	4,324,000	8.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		896.00000	895,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,732.00000	3,940,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,040.00000	1,035,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.51000	8.55100		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,328.00000	3,368,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,281.00000	2,104,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,482.00000	3,526,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,175.00000	2,001,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,177.00000	3,214,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,392.00000	2,211,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.62400	8.66700		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		425.00000	3,127,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		0.00000	2,481,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		680.00000	3,278,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	2,377,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		169.00000	2,980,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		0.00000	2,589,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.26600	8.29200		7.50	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		293.00000	308,000	7.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		550.00000	406,000	7.50	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	04/08/2011	Bond Future	8.30	Call		435.00000	470,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		386.00000	262,000	7.53	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		186.00000	188,000	7.48	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		751.00000	594,000	7.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.34800	8.37400		8.25	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,945.00000	3,014,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		731.00000	645,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,157.00000	3,231,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		654.00000	573,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,739.00000	2,802,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		816.00000	723,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,171.00000	3,008,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		588.00000	581,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,142.00000	1,995,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,093.00000	1,102,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,653.00000	1,681,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,498.00000	1,370,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,598.00000	3,683,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		521.00000	450,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.42900	8.45700		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,228.00000	4,344,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,125.00000	1,077,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,431.00000	4,550,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,049.00000	1,004,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,029.00000	4,142,000	9.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		1,206.00000	1,155,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.52000	8.54900		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,408.00000	4,442,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,882.00000	1,750,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,590.00000	4,628,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,790.00000	1,662,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,228.00000	4,259,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,978.00000	1,843,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.61900	8.64900		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		559.00000	3,384,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		0.00000	2,658,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		835.00000	3,550,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		0.00000	2,548,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		283.00000	3,224,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		0.00000	2,774,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.88000	8.87600		12.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7.00000	2,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,045.00000	3,071,000	12.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		15.00000	6,000	12.28	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	04/08/2011	Bond Future	8.55	Put		2,638.00000	2,660,000	12.28	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3.00000	1,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,460.00000	3,489,000	12.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,653.00000	8,622,000	13.47	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	13.47	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.94600	8.94200		13.75	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,533.00000	1,404,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,041.00000	2,942,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,696.00000	1,563,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,806.00000	2,704,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,380.00000	1,254,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,288.00000	3,193,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01100	9.00700		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,214.00000	3,135,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,267.00000	3,219,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,410.00000	3,330,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,083.00000	3,034,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,024.00000	2,947,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,461.00000	3,415,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.08100	9.07700		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,694.00000	3,608,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,278.00000	4,222,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,881.00000	3,795,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,085.00000	4,029,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,512.00000	3,426,000	15.20	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	8.95	Put		4,479.00000	4,423,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.15500	9.15100		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		730.00000	4,735,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		0.00000	4,035,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		1,094.00000	4,939,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		0.00000	3,875,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		363.00000	4,537,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		0.00000	4,204,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.80490	131.26835			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,268.00000	25,805,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,218.00000	25,755,000		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		25,318.00000	25,855,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future			132.04815	131.50394			0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Call		504.00000	1,048,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		454.00000	998,000		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		554.00000	1,098,000		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			108.59695	108.59074			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		107,091.00000	107,097,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		107,041.00000	107,047,000		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		107,141.00000	107,147,000		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			110.19933	110.19317			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,943.00000	108,949,000		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		108,893.00000	108,899,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,993.00000	108,999,000		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			110.54026	110.53401			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		34.00000	40,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		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	02/02/2012	Bond Future	110.55	Put		16.00000	10,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		84.00000	90,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.95343	106.89684			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,397.00000	104,453,000		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		104,347.00000	104,403,000		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		104,447.00000	104,503,000		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			108.53159	108.47426			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,974.00000	106,032,000		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		105,924.00000	105,982,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		106,024.00000	106,082,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			108.71652	108.65832			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		158.00000	217,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		108.00000	167,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		208.00000	267,000		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	108.45	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			8.85600	8.84600			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		7,225.00000	7,305,000		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		6,772.00000	6,852,000		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		7,681.00000	7,761,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92800	8.91900			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		1,353.00000	1,424,000		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		949.00000	1,020,000		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		1,759.00000	1,831,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00300	8.99300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		55.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	23,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		442.00000	365,000		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		336.00000	414,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.07800	9.06800			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	03/05/2012	Bond Future	9.25	Call		1,381.00000	1,304,000		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		1,754.00000	1,677,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,005.00000	928,000		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			9.15700	9.14700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		774.00000	698,000		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		1,146.00000	1,070,000		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		400.00000	324,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,846.20000	13,786.48000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			353.68600	353.31400			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.47700	358.10000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			363.32200	362.93900			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04890	1.04690		14.20	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		77.00000	78,000	15.89	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		608.00000	589,000	15.89	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		26.00000	26,000	17.36	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,057.00000	1,037,000	17.36	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		212.00000	219,000	14.20	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		243.00000	230,000	14.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.06390	1.06210		14.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		265.00000	270,000	15.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		644.00000	631,000	15.78	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		158.00000	159,000	17.01	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		1,037.00000	1,020,000	17.01	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		452.00000	460,000	14.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		331.00000	321,000	14.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							1,789,130,692.32	77,956	1,115,482.00
<u>i-Bonds</u>									
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
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			40,000,000.00	400,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			442,300,000,000.00	4,423,000	2,153,000.00
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
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,042,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	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
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		87,700,000,000.00		877,000	841,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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		16,000,000,000.00		160,000	40,000.00
ABL7	On	18/02/2013			100.00000	100.00000		34,200,000,000.00		342,000	141,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			8,136,200,000.00	81,362	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			150,800,000,000.00	1,508,000	754,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	9,001,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			50,800,000,000.00	508,000	6,248,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			28,600,000,000.00	286,000	5,698,000.00

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			145,900,000,000.00	1,459,000	1,459,000.00
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			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			22,900,000,000.00	229,000	2,115,000.00
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			300,000,000.00	3,000	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			4,013,200,000.00	40,132	0.00
BAW1	On	29/07/2011			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
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			111,300,000,000.00	1,113,000	1,113,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			1,800,000,000.00	18,000	2,001,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	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			700,000,000.00	7,000	4,001,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	8,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	40,082,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			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
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			103,900,000,000.00	1,039,000	2,511,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,291,000.00
DENG1	On	29/07/2011	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			115,000,000,000,000.00	1,150,000,000	1,150,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			139,800,000,000.00	1,398,000	13,699,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			744,400,000,000.00	7,444,000	78,746,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	124,092,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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	2,522,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	227,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			48,405,250,000.00	5,233,000	115,036,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000.00	1,000	214,917,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			785,761,450,000.00	100,097,000	133,335,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			787,500,000.00	105,000	132,130,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			50,500,000,000.00	505,000	174,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			78,600,000,000.00	786,000	876,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	5,576,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			6,052,200,000.00	60,522	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,700,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,405,520,000.00	24,055,200	24,055,200.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			35,000,000,000.00	350,000	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			7,992,800,000.00	79,928	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	1,001,000.00
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			1,292,000,000,000.00	12,920,000	2,830,000.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			59,574,500,000,000.00	595,745,000	486,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1A:On	01/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1B:On	01/08/2012	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	01/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			1,893,200,000.00	18,932	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	18/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB84 On	26/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	17/08/2011	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
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
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		30,000,000,000.00	300,000	300,000	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			2,003,800,000.00	20,038	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	7,672,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,000,000,000.00	10,000	16,001,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			46,600,000,000.00	466,000	8,233,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			5,574,000,000.00	55,740	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			8,050,600,000.00	80,506	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
IND131	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	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
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	74,000.00
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			2,000,000,000.00	20,000	49,812,000.00
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
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			15,000,000,000.00	150,000	60,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			8,125,200,000.00	81,252	0.00
IVA131	On	04/08/2011	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
IVA132 On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133 On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134 On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135 On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136 On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137 On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138 On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139 On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140 On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142 On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143 On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144 On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145 On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147 On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001 On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		260,000,000,000.00	0.00	2,600,000	3,900,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	60,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			109,600,000,000.00	1,096,000	16,443,000.00
MTN02	On	13/07/2014			100.00000	100.00000			363,300,000,000.00	3,633,000	2,802,000.00
MTN03	On	13/07/2015			100.00000	100.00000			200,000,000,000.00	2,000,000	15,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,600,000,000.00	16,000	6,001,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,990,900,000,000.00		39,909,000	23,944,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		4,036,600,000.00		40,366	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		700,000,000.00		7,000	6,001,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		260,000,000,000.00		2,600,000	1,300,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,300,000,000.00		23,000	9,295,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000		2,000,000,000.00	20,000,000.00	20,000,000	20,000,000.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000		20,000,000,000.00	200,000.00	200,000	50,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		44,000,000,000.00	440,000.00	440,000	110,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		8,100,000,000.00	81,000.00	81,000	3,021,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			167,600,000,000.00	1,676,000	50,821,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	10,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			21,600,000,000.00	216,000	10,973,000.00
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			1,028,000,000,000.00	10,280,000	5,070,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,600,000,000.00	26,000	2,706,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP02 On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000		10,000,000,000.00		100,000	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.39500	5.41000		2,014,136,930.00		373,334	95,540,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.33000	7.36000		146,717,180,869,080.00		20,015,986,476	15,278,120,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.49000	8.49000		32,046,235,004,160.00		3,774,585,984	7,523,221,984.00
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			1.00000	1.01000		467,878,964,000.00		467,878,964	2,364,633,241.00
R197	On	07/12/2023	Spot Bond			2.53000	2.53000		1,445,241,804,600.00		571,241,820	334,090,955.00
R201	On	21/12/2014	Spot Bond			6.97000	7.00000		6,771,794,110,000.00		971,563,000	4,108,430,000.00
R202	On	07/12/2033	Spot Bond			2.54000	2.57000		651,362,680,000.00		256,442,000	1,563,014,908.00
R203	On	15/09/2017	Spot Bond			7.92000	7.95000		27,061,071,840,000.00		3,416,802,000	5,858,828,367.00
R204	On	21/12/2018	Spot Bond			8.11000	8.14000		11,092,679,580,000.00		1,367,778,000	6,248,682,413.00
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			6.69000	6.72000		33,207,935,743,380.00		4,963,817,002	3,112,333,402.00
R207	On	15/01/2020	Spot Bond			8.22500	8.26000		32,456,211,900,000.00		3,946,044,000	9,166,185,000.00
R208	On	31/03/2021	Spot Bond			8.26000	8.28500		27,052,763,780,000.00		3,275,153,000	7,396,531,000.00
R209	On	31/03/2036	Spot Bond			8.87500	8.87000		15,928,468,375,000.00		1,794,757,000	8,498,370,000.00
R210	On	31/03/2028	Spot Bond			2.57000	2.60000		1,795,402,000,000.00		698,600,000	920,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.88000	1.88000			1,026,480,000,000.00	546,000,000	1,073,000,000.00
R212	On	31/01/2022	Spot Bond			2.54500	2.55000			1,472,250,687,500.00	578,487,500	344,650,875.00
R213	On	28/02/2031	Spot Bond			8.85000	8.84000			21,183,581,250,000.00	2,393,625,000	1,316,039,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,277,000,000,000.00	2,658,000,000	2,625,000,000.00
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
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	328,000.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			40,100,000,000.00	401,000	17,376,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,001,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,001,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	33,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	393,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	15,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			480,000,000,000.00	4,800,000	2,700,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	1,100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			870,000,000,000.00	8,700,000	4,350,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			61,400,000,000.00	614,000	5,307,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			24,900,000,000.00	249,000	69,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			25,200,000,000.00	252,000	126,000.00
SYN823	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN835	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		12,100,000,000.00		121,000	2,031,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			11,100,000,000.00	111,000	1,009,944,723.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	247,559,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			78,000,000,000.00	780,000	75,390,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			183,810,000,000.00	1,838,100	97,951,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	11,589,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	37,522,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	36,000.00
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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			55,500,000,000.00	555,000	25,270,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,500,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,300,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			9,800,000,000.00	98,000	124,049,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							576,954,024,724,650.00	53,787,206,158	86,062,898,928.00
Grand Total:							576,955,813,855,342.00	53,787,284,114	86,064,014,410.00