



Daily MTM Report

Daily summary for: 08/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			7.09130	6.92960		16.41	122,459,659.70	17,269	277,816.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		9.00000	12,000	22.70	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,129.00000	971,000	22.70	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		8.00000	11,000	23.03	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,178.00000	1,020,000	23.03	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		10.00000	14,000	22.37	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,080.00000	923,000	22.37	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		885.00000	731,000	21.05	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		15.00000	22,000	21.05	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		41.00000	66,000	18.40	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		511.00000	375,000	18.40	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		223.00000	346,000	17.08	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		93.00000	55,000	17.08	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		163.00000	273,000	16.86	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		133.00000	82,000	16.86	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		556.00000	417,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		36.00000	58,000	18.73	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		695.00000	547,000	19.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		25.00000	38,000	19.72	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		292.00000	427,000	17.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		62.00000	36,000	17.30	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		40.00000	23,000	17.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		370.00000	514,000	17.52	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		263.00000	162,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		93.00000	153,000	16.41	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,870.00000	2,709,000	30.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		423.00000	297,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		53.00000	88,000	17.74	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		340.00000	225,000	17.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		70.00000	116,000	17.07	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		32.00000	18,000	17.64	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		412.00000	559,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		257.00000	386,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		77.00000	45,000	17.19	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		112.00000	68,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		192.00000	309,000	16.97	0.00	0	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		601.00000	459,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		31.00000	50,000	19.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		142.00000	240,000	16.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		162.00000	99,000	16.75	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		22.00000	33,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		742.00000	592,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		81.00000	134,000	16.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		301.00000	193,000	16.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		123.00000	208,000	16.63	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		193.00000	117,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		545.00000	699,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		15.00000	8,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		17.00000	26,000	20.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		837.00000	685,000	20.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,180.00000	1,341,000	20.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		61.00000	101,000	17.41	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		381.00000	260,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		28.00000	44,000	19.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		648.00000	503,000	19.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,130.00000	1,291,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	10,000	23.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,228.00000	1,069,000	23.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,080.00000	1,242,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		19.00000	29,000	20.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		789.00000	638,000	20.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		639.00000	796,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		9.00000	5,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,230.00000	1,391,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		107.00000	180,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		227.00000	139,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		331.00000	470,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		51.00000	29,000	17.41	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		47.00000	76,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		467.00000	335,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		12.00000	17,000	21.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		982.00000	826,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18590	7.02200		16.66	18,453,391.20	2,568	53,927.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		170.00000	228,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		498.00000	392,000	17.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		158.00000	213,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		536.00000	427,000	17.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		182.00000	245,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		460.00000	359,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		153.00000	109,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		425.00000	545,000	16.30	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,051.00000	911,000	20.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		73.00000	97,000	20.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		260.00000	198,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		282.00000	384,000	16.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		424.00000	326,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		196.00000	262,000	16.88	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		899.00000	1,051,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		27.00000	15,000	16.06	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		616.00000	499,000	18.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		138.00000	185,000	18.00	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		642.00000	780,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		70.00000	44,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		683.00000	823,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		61.00000	37,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		810.00000	957,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		38.00000	21,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		69.00000	91,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,097.00000	955,000	20.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,085.00000	1,244,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		13.00000	8,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		148.00000	199,000	17.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		576.00000	463,000	17.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		458.00000	581,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		136.00000	95,000	16.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		393.00000	510,000	16.34	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		171.00000	124,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		82.00000	109,000	19.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		960.00000	823,000	19.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		106.00000	142,000	18.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		784.00000	656,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		363.00000	476,000	16.38	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		191.00000	140,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		766.00000	911,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		44.00000	25,000	15.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		724.00000	867,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		52.00000	31,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,037.00000	1,195,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		15.00000	9,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		93.00000	124,000	19.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		871.00000	738,000	19.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		121.00000	162,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		699.00000	576,000	18.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		528.00000	657,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		106.00000	71,000	16.18	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,182.00000	1,342,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		10.00000	6,000	17.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		88.00000	117,000	19.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		916.00000	781,000	19.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		388.00000	295,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		210.00000	281,000	16.66	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		565.00000	697,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		93.00000	61,000	16.14	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.28130	7.11510		16.60	1,033,944.60	142	17,871.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		398.00000	501,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		319.00000	256,000	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		373.00000	473,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		344.00000	278,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		423.00000	529,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		294.00000	234,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		416.00000	521,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		301.00000	240,000	16.29	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		347.00000	440,000	16.45	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		382.00000	309,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		311.00000	391,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		446.00000	360,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		529.00000	645,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		214.00000	164,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		329.00000	415,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		414.00000	334,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		560.00000	679,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		195.00000	148,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		227.00000	285,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		662.00000	554,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		154.00000	192,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		989.00000	861,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		266.00000	332,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		551.00000	451,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		113.00000	140,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,298.00000	1,159,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		592.00000	714,000	15.99	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	6.70	Put		177.00000	133,000	15.99	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		108.00000	134,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,343.00000	1,203,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		499.00000	613,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		234.00000	182,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		147.00000	183,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,032.00000	902,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		366.00000	466,000	16.40	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		351.00000	285,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		625.00000	750,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		160.00000	119,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		252.00000	316,000	17.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		587.00000	485,000	17.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		123.00000	153,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,208.00000	1,072,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		169.00000	211,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		904.00000	780,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		391.00000	493,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		326.00000	262,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		659.00000	787,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		144.00000	106,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		177.00000	222,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		862.00000	741,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		140.00000	175,000	19.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,075.00000	944,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		161.00000	202,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		946.00000	821,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		128.00000	160,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,163.00000	1,029,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		280.00000	350,000	16.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		515.00000	419,000	16.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		295.00000	369,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		480.00000	388,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		470.00000	581,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		255.00000	200,000	16.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.37850	7.21060		16.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		421.00000	509,000	16.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		460.00000	381,000	16.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		403.00000	485,000	16.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		492.00000	407,000	16.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		440.00000	534,000	16.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		429.00000	356,000	16.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.47870	7.31080		16.73	0.00	0	85.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		560.00000	657,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		449.00000	378,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		538.00000	632,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		477.00000	403,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		584.00000	683,000	16.32	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		423.00000	354,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		505.00000	428,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		516.00000	607,000	16.52	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.57760	7.41050		16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		483.00000	553,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		773.00000	675,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		468.00000	537,000	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		808.00000	709,000	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		498.00000	571,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		738.00000	643,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		992.00000	883,000	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		402.00000	461,000	18.03	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.53210	8.37060		18.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,077.00000	1,157,000	18.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,206.00000	1,125,000	18.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,060.00000	1,140,000	18.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,239.00000	1,158,000	18.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,094.00000	1,174,000	18.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,173.00000	1,092,000	18.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		887.00000	815,000	17.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,258.00000	1,347,000	17.65	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37620	9.21470		19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,489.00000	1,576,000	19.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,474.00000	1,400,000	19.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,472.00000	1,558,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,507.00000	1,432,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,507.00000	1,594,000	19.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,442.00000	1,368,000	19.30	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.09130	6.92960		16.41	0.00	0	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		9,304.00000	15,327,000	16.41	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		26,344.00000	16,197,000	16.41	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		8,086.00000	13,367,000	16.74	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		30,126.00000	19,237,000	16.74	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		10,709.00000	17,959,000	16.52	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		22,749.00000	13,829,000	16.52	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		34,073.00000	22,510,000	17.07	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		7,033.00000	11,640,000	17.07	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.18590	7.02200		16.66	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		28,154.00000	38,436,000	16.50	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		25,954.00000	19,846,000	16.50	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		26,167.00000	35,651,000	16.54	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		28,967.00000	22,061,000	16.54	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		30,726.00000	41,365,000	16.46	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		23,526.00000	17,775,000	16.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.57020	11.34550		14.09	27,236,250.80	2,354	28,737.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		150.00000	259,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		305.00000	189,000	14.24	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		134.00000	231,000	14.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		339.00000	211,000	14.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		167.00000	289,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		272.00000	169,000	14.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		107.00000	188,000	14.38	0.00	0	8,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		412.00000	268,000	14.38	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		37.00000	70,000	15.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		792.00000	600,000	15.67	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		90.00000	56,000	15.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		435.00000	626,000	15.76	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		865.00000	1,084,000	17.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		20.00000	14,000	17.40	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		473.00000	669,000	15.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		78.00000	49,000	15.91	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		149.00000	94,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		294.00000	464,000	15.15	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		554.00000	757,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		59.00000	37,000	16.21	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		116.00000	73,000	15.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		361.00000	543,000	15.45	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		327.00000	503,000	15.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		132.00000	83,000	15.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		60.00000	110,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		615.00000	440,000	15.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		85.00000	153,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		490.00000	333,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		75.00000	137,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		530.00000	367,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		263.00000	426,000	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
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		168.00000	106,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		639.00000	848,000	16.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		44.00000	28,000	16.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		95.00000	170,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		450.00000	300,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		67.00000	123,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		572.00000	403,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		728.00000	941,000	16.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		33.00000	21,000	16.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.71400	11.48570		14.20	2,694,220.00	230	9,549.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		324.00000	432,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		488.00000	368,000	14.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		306.00000	407,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		520.00000	393,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		342.00000	459,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		456.00000	345,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		171.00000	235,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		885.00000	721,000	15.15	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		486.00000	636,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		300.00000	222,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		243.00000	328,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		657.00000	514,000	14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		289.00000	386,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		553.00000	422,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,053.00000	1,270,000	15.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		67.00000	56,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		890.00000	1,088,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		104.00000	74,000	14.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.85720	11.62720		14.00	415,002.00	35	2,862.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		599.00000	738,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		422.00000	331,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		573.00000	708,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		446.00000	351,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		625.00000	768,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		398.00000	311,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		548.00000	679,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		471.00000	372,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		410.00000	502,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		683.00000	545,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		866.00000	1,039,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		239.00000	182,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		445.00000	546,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		618.00000	489,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		295.00000	364,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		968.00000	807,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		652.00000	800,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		375.00000	293,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		934.00000	1,114,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		207.00000	157,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		483.00000	597,000	13.99	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	11.70	Put		556.00000	440,000	13.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		801.00000	967,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		274.00000	210,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.00750	11.77370		14.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		590.00000	703,000	14.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		666.00000	546,000	14.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		571.00000	678,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		697.00000	571,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		610.00000	729,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		636.00000	522,000	14.06	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09140	0.08830		13.79	914.00	10	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		835.00000	1,142,000	17.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		5.00000	2,000	17.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		125.00000	248,000	13.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		295.00000	108,000	13.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,830.00000	2,140,000	20.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	20.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,170.00000	1,140,860,000	27.97	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09270	0.08960		19.02	2,317.50	25	25.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,028.00000	1,305,000	17.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		68.00000	35,000	17.64	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		404.00000	567,000	19.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		444.00000	297,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,966.00000	2,275,000	21.02	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	5,000	21.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05750	9.82350		12.83	2,232,765.00	222	62,109.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		272.00000	457,000	13.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		99.00000	50,000	13.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		239.00000	416,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		116.00000	59,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		308.00000	499,000	14.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		85.00000	42,000	14.08	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		156.00000	82,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		179.00000	339,000	13.52	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		609.00000	412,000	14.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		32.00000	69,000	14.00	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		552.00000	770,000	14.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		29.00000	13,000	14.92	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		50.00000	105,000	13.50	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		477.00000	298,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		104.00000	206,000	12.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		281.00000	149,000	12.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		15.00000	33,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		842.00000	626,000	14.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		465.00000	677,000	14.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		42.00000	20,000	14.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		20.00000	45,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		747.00000	538,000	14.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		18.00000	38,000	14.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		795.00000	581,000	14.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		24.00000	52,000	14.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		701.00000	495,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17930	9.93730			1,272,412.50	125	5,028.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		391.00000	545,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		254.00000	166,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		365.00000	514,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		278.00000	185,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		418.00000	578,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		231.00000	149,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		297.00000	426,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		360.00000	247,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		540.00000	722,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		153.00000	93,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		720.00000	925,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		83.00000	46,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		644.00000	841,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		107.00000	62,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.30360	10.05370			0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		411.00000	546,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		457.00000	342,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		392.00000	520,000	13.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		488.00000	366,000	13.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		431.00000	572,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		427.00000	318,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,077.00000	1,310,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		73.00000	56,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		357.00000	471,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		553.00000	417,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		556.00000	720,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		302.00000	216,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,121.00000	1,356,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		67.00000	52,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		503.00000	658,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		349.00000	254,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		259.00000	343,000	14.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		805.00000	639,000	14.59	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			401.07100	401.52400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			407.17900	407.63900			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			367.44300	368.08800			110,232,900.00	30	1,360.00
ALBI	On	02/02/2012	Index Future			373.03800	373.69400			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.12760	6.96500		16.42	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		362.00000	487,000	16.36	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		97.00000	59,000	16.36	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		328.00000	449,000	16.37	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		113.00000	71,000	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		398.00000	527,000	16.36	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		83.00000	49,000	16.36	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		225.00000	154,000	16.41	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		190.00000	282,000	16.41	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		521.00000	400,000	18.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		86.00000	128,000	18.08	0.00	0	6,757.00
ANY DAOn	10/08/2011	Can-Do Future			7.05200	6.89130		17.29	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Call		196.00000	352,000	22.00	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.70	Put		5.00000	0,000	22.00	0.00	0	20,000.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Call		150.00000	302,000	21.32	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.75	Put		9.00000	0,000	21.32	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Call		243.00000	402,000	22.67	0.00	0	0.00
ANY DAOn	10/08/2011	Can-Do Future	6.65	Put		2.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.28290	7.20720		12.12	3,277,305.00	450	24,880.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		566.00000	641,000	16.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	8,000	16.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		519.00000	593,000	15.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		12.00000	10,000	15.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		614.00000	689,000	16.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	6,000	16.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		35.00000	50,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		328.00000	267,000	13.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		43.00000	62,000	12.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		286.00000	229,000	12.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		255.00000	321,000	13.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		48.00000	38,000	13.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		118.00000	171,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		111.00000	88,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		28.00000	41,000	13.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		371.00000	308,000	13.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		148.00000	205,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		91.00000	72,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	8,000	15.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		748.00000	675,000	15.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		472.00000	545,000	15.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		15.00000	12,000	15.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		4.00000	6,000	15.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		797.00000	723,000	15.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		426.00000	498,000	15.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		19.00000	15,000	15.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		181.00000	241,000	13.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		74.00000	58,000	13.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		2.00000	3,000	16.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		945.00000	870,000	16.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		53.00000	75,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		246.00000	192,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		3.00000	5,000	15.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		846.00000	772,000	15.92	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.30850	7.23320		12.12	0.00	0	1,120.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		624.00000	698,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		41.00000	40,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		582.00000	646,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		49.00000	38,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		667.00000	741,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		34.00000	33,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		124.00000	148,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		391.00000	340,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		181.00000	215,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		248.00000	207,000	12.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.34220	7.26680		12.17	0.00	0	1,163.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		274.00000	327,000	12.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		257.00000	235,000	12.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		252.00000	301,000	12.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		285.00000	259,000	12.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		300.00000	355,000	12.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		233.00000	213,000	12.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		215.00000	255,000	12.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		348.00000	313,000	12.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		453.00000	516,000	12.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		136.00000	124,000	12.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		120.00000	150,000	13.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		603.00000	558,000	13.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		198.00000	237,000	12.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		381.00000	345,000	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		419.00000	481,000	12.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		152.00000	139,000	12.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,083.00000	1,159,000	13.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		16.00000	17,000	13.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.36490	8.32110		13.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,422.00000	1,463,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		401.00000	398,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,393.00000	1,425,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		422.00000	410,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,460.00000	1,502,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		389.00000	387,000	12.79	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.15480	7.04910		11.92	0.00	0	115.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		47.00000	79,000	12.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		248.00000	174,000	12.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		37.00000	65,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		288.00000	210,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		58.00000	97,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		209.00000	142,000	12.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		4.00000	7,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		755.00000	652,000	15.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		5.00000	9,000	14.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		706.00000	604,000	14.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		3.00000	6,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		804.00000	701,000	15.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		12.00000	22,000	13.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		513.00000	417,000	13.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		462.00000	564,000	15.29	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		13.00000	9,000	15.29	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		206.00000	294,000	13.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		57.00000	39,000	13.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	4,000	15.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		903.00000	799,000	15.94	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.23850	7.12930		12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		161.00000	211,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		282.00000	223,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		145.00000	191,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		316.00000	253,000	12.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		179.00000	237,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		250.00000	199,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		67.00000	93,000	13.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		588.00000	505,000	13.71	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		416.00000	506,000	13.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		87.00000	68,000	13.05	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		75.00000	103,000	13.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		546.00000	465,000	13.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		380.00000	467,000	12.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		101.00000	79,000	12.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		116.00000	156,000	12.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		387.00000	318,000	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		345.00000	429,000	12.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		116.00000	91,000	12.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		104.00000	141,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		425.00000	353,000	13.08	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02460	0.02460			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14520	0.14520			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.33280	9.08880		19.48	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,441.00000	1,684,000	23.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	23.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,391.00000	1,635,000	23.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,491.00000	1,734,000	23.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		2.00000	1,000	23.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		723.00000	951,000	20.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		34.00000	18,000	20.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		266.00000	413,000	19.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		227.00000	130,000	19.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		292.00000	448,000	19.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		203.00000	115,000	19.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,292.00000	1,535,000	23.10	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	2,000	23.10	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		319.00000	484,000	19.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		180.00000	101,000	19.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		412.00000	599,000	20.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		123.00000	66,000	20.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		380.00000	560,000	20.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		141.00000	77,000	20.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		241.00000	380,000	19.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		252.00000	147,000	19.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		183.00000	290,000	19.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		344.00000	207,000	19.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,243.00000	1,486,000	22.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		4.00000	3,000	22.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.47390	9.22420		18.52	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		998.00000	1,218,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		74.00000	44,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		959.00000	1,171,000	16.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		85.00000	47,000	16.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,039.00000	1,265,000	17.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		65.00000	41,000	17.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		845.00000	1,037,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		121.00000	63,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,126.00000	1,359,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		52.00000	35,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,358.00000	1,598,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		34.00000	24,000	19.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		809.00000	996,000	16.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		135.00000	72,000	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		588.00000	737,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		264.00000	163,000	17.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		362.00000	456,000	18.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		538.00000	382,000	18.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		461.00000	584,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		387.00000	260,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		882.00000	1,079,000	16.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		108.00000	55,000	16.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,264.00000	1,502,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		40.00000	28,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,500.00000	1,744,000	19.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	20,000	19.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		646.00000	806,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		222.00000	132,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,596.00000	1,841,000	20.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		22.00000	17,000	20.32	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		708.00000	879,000	16.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		184.00000	105,000	16.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		560.00000	705,000	17.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		286.00000	181,000	17.48	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		774.00000	956,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		150.00000	82,000	16.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		345.00000	434,000	18.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		571.00000	410,000	18.52	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		438.00000	556,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		414.00000	282,000	18.00	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			368.22700	368.72500			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		117,250.00000	112,270,000		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		117,150.00000	112,170,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		117,350.00000	112,370,000		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			373.83400	374.34100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		53,410.00000	48,340,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		53,310.00000	48,240,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		53,510.00000	48,440,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			161.08900	161.00700			0.00	0	83.00
IGOV	On	02/02/2012	Index Future			163.54200	163.46000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			442.97200	442.97200			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.60000	5.61000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	400.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.63000	5.65000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.65000	5.67000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.71000	5.75000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.87000	5.94000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.08000	6.17000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.29000	6.39000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.52000	6.63000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.76000	6.87000			0.00	0	750.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			362.82000	364.24700			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.34500	369.79400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.05000	7.11700		3.00	0.00	0	0.00
R157	On	03/11/2011	Bond Future			7.21500	8.23300		3.25	0.00	0	10,452.00
R157	On	03/11/2011	Bond Future	8.25	Call		849.00000	3,814,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		788.00000	26,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		947.00000	3,988,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		707.00000	21,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		757.00000	3,640,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		876.00000	32,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		6,243.00000	2,589,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		0.00000	73,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		4,538.00000	1,220,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		5.00000	414,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		9.00000	558,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		4,166.00000	988,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		94.00000	1,551,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		2,578.00000	308,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			7.30900	7.32700		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		4,177.00000	4,228,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		177.00000	165,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		4,328.00000	4,380,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		161.00000	150,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		4,027.00000	4,078,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		194.00000	182,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.41900	7.44000		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		3,126.00000	3,172,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		538.00000	516,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		3,251.00000	3,297,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		505.00000	483,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,004.00000	3,049,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		573.00000	550,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.55400	7.57700		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		2,420.00000	2,456,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		1,162.00000	1,129,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		2,518.00000	2,555,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1,112.00000	1,080,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,324.00000	2,359,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1,213.00000	1,179,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.10000	8.21200		9.75	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.33600	8.26900		10.25	0.00	0	25,334.00
R186	On	03/11/2011	Bond Future	9.00	Call		7,243.00000	6,665,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		450.00000	519,000	10.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		7,631.00000	7,044,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		394.00000	454,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		6,861.00000	6,291,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		514.00000	591,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		855.00000	977,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		5,390.00000	4,865,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		3,372.00000	3,733,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,717.00000	1,431,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		2,097.00000	2,354,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,879.00000	2,489,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,047.00000	3,582,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		1,367.00000	1,549,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,022.00000	7,428,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		344.00000	397,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.40200	8.33400		11.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,631.00000	7,126,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,523.00000	1,664,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,963.00000	7,449,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,415.00000	1,547,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,304.00000	6,808,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,639.00000	1,788,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.47400	8.40400		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,951.00000	7,481,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,560.00000	2,742,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,253.00000	7,776,000	11.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		2,426.00000	2,601,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,652.00000	7,191,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,699.00000	2,890,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.55300	8.48000		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,532.00000	6,120,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,090.00000	4,346,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,805.00000	6,383,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,919.00000	4,165,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,268.00000	5,865,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,273.00000	4,537,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			215.31454	215.30083			0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.66825	212.66215			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		662.00000	668,000		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		612.00000	618,000		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		712.00000	718,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future			236.16458	236.12934			0.00	0	0.00
R197	On	03/11/2011	Bond Future			242.85773	242.84102			5,342,870.06	22	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		4,341.00000	4,358,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		4,291.00000	4,308,000		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		4,391.00000	4,408,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.71000	6.77100		2.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.76900	6.84600		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		3,246.00000	3,461,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		13.00000	8,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		3,381.00000	3,597,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		11.00000	6,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		3,111.00000	3,326,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		15.00000	10,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.82800	6.91200		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		3,519.00000	3,727,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		61.00000	47,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,639.00000	3,848,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		54.00000	42,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		3,400.00000	3,606,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		69.00000	53,000	3.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			6.90700	7.00000		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,188.00000	2,356,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		393.00000	336,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		2,281.00000	2,452,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		368.00000	314,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,096.00000	2,262,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		420.00000	360,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.01400	7.11900		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		1,604.00000	1,747,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		771.00000	683,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		1,679.00000	1,825,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		738.00000	653,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		1,531.00000	1,670,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		807.00000	715,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	04/08/2011	Bond Future			176.31535	176.28940			0.00	0	0.00
R202	On	03/11/2011	Bond Future			182.41799	182.40528			118,754,111.49	651	22,992.00
R202	On	03/11/2011	Bond Future	0.50	Call		181,905.00000	181,918,000		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		181,855.00000	181,868,000		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		181,955.00000	181,968,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			182.53119	182.51877			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		5,519.00000	5,531,000		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		5,469.00000	5,481,000		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		5,569.00000	5,581,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.58500	7.67200		5.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.76500	7.77200		5.25	24,725,525.12	239	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		3,501.00000	3,521,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		152.00000	139,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		3,703.00000	3,725,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		129.00000	118,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		3,300.00000	3,320,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		176.00000	163,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.85700	7.86300		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		4,341.00000	4,354,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		436.00000	422,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		4,525.00000	4,538,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		405.00000	391,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,164.00000	4,176,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		474.00000	459,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.95900	7.96600		5.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		4,147.00000	4,161,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		826.00000	809,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,307.00000	4,321,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		778.00000	762,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,990.00000	4,003,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		876.00000	859,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.07500	8.08200		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		3,115.00000	3,125,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,404.00000	1,385,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		3,255.00000	3,265,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,342.00000	1,323,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		2,979.00000	2,989,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,471.00000	1,452,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.76500	7.86200		6.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.96200	7.95300		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		4,322.00000	4,269,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		157.00000	152,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		4,553.00000	4,500,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		134.00000	129,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		4,093.00000	4,039,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		183.00000	177,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.04700	8.03700		6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		5,280.00000	5,226,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		429.00000	427,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,489.00000	5,435,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		394.00000	392,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,074.00000	5,020,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		467.00000	465,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.14300	8.13200		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,292.00000	4,241,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,247.00000	1,251,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,465.00000	4,413,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,179.00000	1,182,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,121.00000	4,071,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,318.00000	1,323,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.25100	8.24000		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,239.00000	3,197,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,989.00000	2,000,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,390.00000	3,348,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,901.00000	1,913,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,092.00000	3,051,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,081.00000	2,093,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R:On	15/01/2020	Price Contribution			100.00000	100.00000				0.00	0	0.00
R204/R:On	21/12/2018	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			6.46500	6.52100		2.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.48900	6.64000		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		2,229.00000	2,530,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		10.00000	5,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,326.00000	2,627,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		9.00000	3,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		2,133.00000	2,432,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		13.00000	5,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.53000	6.70300		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,359.00000	2,652,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		51.00000	31,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,442.00000	2,736,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		47.00000	28,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,277.00000	2,568,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		57.00000	35,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.60600	6.80600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,407.00000	1,642,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		317.00000	235,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,468.00000	1,707,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		300.00000	222,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,349.00000	1,580,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		337.00000	251,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.72200	6.96000		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		916.00000	1,116,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		525.00000	402,000	1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		961.00000	1,164,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		502.00000	382,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		873.00000	1,068,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		549.00000	421,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.86000	7.97700		6.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.07000	8.04500		7.00	17,244,251.55	177	7,499.00
R207	On	03/11/2011	Bond Future	8.75	Call		4,158.00000	4,021,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		219.00000	225,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		4,399.00000	4,260,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		188.00000	193,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		3,921.00000	3,784,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		254.00000	261,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,787.00000	1,851,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		950.00000	871,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		1,661.00000	1,557,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		1,061.00000	1,100,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		2,389.00000	2,269,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		659.00000	682,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		4,529.00000	4,651,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		131.00000	110,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		2,347.00000	2,428,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		635.00000	573,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,620.00000	1,679,000	6.86	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	7.95	Call		1,073.00000	989,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		2,590.00000	2,467,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		580.00000	601,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			8.14900	8.12300		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,317.00000	5,186,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		575.00000	589,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,533.00000	5,401,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		529.00000	542,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,103.00000	4,974,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		623.00000	639,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.24000	8.21200		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,350.00000	4,234,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,486.00000	1,521,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,531.00000	4,413,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,406.00000	1,440,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,172.00000	4,058,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,569.00000	1,607,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.34000	8.31200		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,071.00000	3,966,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,799.00000	1,842,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,245.00000	4,138,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,718.00000	1,759,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		3,902.00000	3,799,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,886.00000	1,930,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			7.89000	7.99700		7.50	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.10100	8.06500		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		4,355.00000	4,151,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		268.00000	285,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		4,608.00000	4,402,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		232.00000	247,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,105.00000	3,903,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		309.00000	327,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,832.00000	1,938,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,122.00000	1,007,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		1,089.00000	1,156,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,913.00000	1,760,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		2,708.00000	2,531,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		680.00000	723,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,124.00000	4,913,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		174.00000	184,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.17300	8.13600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,644.00000	5,451,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		639.00000	668,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,874.00000	5,679,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		590.00000	617,000	9.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		5,416.00000	5,226,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		691.00000	723,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.25300	8.21400		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,654.00000	5,472,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,191.00000	1,237,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,863.00000	5,679,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,126.00000	1,170,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,448.00000	5,268,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,260.00000	1,309,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34100	8.30100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,435.00000	4,277,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,913.00000	1,984,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,626.00000	4,465,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,829.00000	1,896,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,250.00000	4,095,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,005.00000	2,078,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.40000	8.55100		12.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.65200	8.54500		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,989.00000	2,423,000	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		1,324.00000	1,634,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,245.00000	2,653,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		1,183.00000	1,467,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,742.00000	2,202,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,478.00000	1,814,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.70900	8.59900		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,016.00000	4,409,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,847.00000	2,131,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,272.00000	4,649,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,722.00000	1,990,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,767.00000	4,176,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,981.00000	2,281,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.77000	8.65800		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,431.00000	4,858,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,746.00000	3,069,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		5,668.00000	5,083,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,603.00000	2,914,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,199.00000	4,639,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,897.00000	3,233,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83600	8.72000		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,747.00000	6,130,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,698.00000	2,998,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,994.00000	6,365,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,581.00000	2,869,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,507.00000	5,901,000	14.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		2,825.00000	3,136,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			132.22658	132.20685			0.00	0	0.00
R210	On	03/11/2011	Bond Future			134.47959	134.46994			3,765,428.52	28	657.00
R210	On	03/11/2011	Bond Future	131.00	Call		3,470.00000	3,480,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		3,420.00000	3,430,000		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		3,520.00000	3,530,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			109.08471	109.07285			0.00	0	0.00
R211	On	03/11/2011	Bond Future			111.15846	111.15288			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		109,903.00000	109,908,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		109,853.00000	109,858,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		109,953.00000	109,958,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			111.51338	111.50790			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,008.00000	1,013,000		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		958.00000	963,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		1,058.00000	1,063,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			107.73953	107.72388			0.00	0	0.00
R212	On	03/11/2011	Bond Future			109.69200	109.68434			9,872,280.00	90	2,717.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,184.00000	107,192,000		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		107,134.00000	107,142,000		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		107,234.00000	107,242,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			109.89396	109.88640			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		1,386.00000	1,394,000		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		1,336.00000	1,344,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		1,436.00000	1,444,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.41000	8.54100			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.64900	8.56200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		1,544.00000	824,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		1,948.00000	1,228,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		1,138.00000	418,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.71500	8.62600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,991.00000	2,265,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,379.00000	2,653,000		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		2,601.00000	1,874,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.78100	8.68900			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,372.00000	3,631,000		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		4,745.00000	4,004,000		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		3,997.00000	3,255,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.85200	8.75700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		3,809.00000	3,054,000		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		4,180.00000	3,426,000		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		3,434.00000	2,680,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,452.91000	14,100.33000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10200	1.07560		15.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		137.00000	244,000	15.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		381.00000	224,000	15.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		50.00000	92,000	17.48	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		794.00000	572,000	17.48	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		366.00000	568,000	14.82	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		110.00000	48,000	14.82	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.11770	1.09070		15.74	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		375.00000	515,000	15.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		468.00000	338,000	15.74	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		225.00000	317,000	16.88	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		818.00000	640,000	16.88	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		624.00000	822,000	15.10	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		217.00000	145,000	15.10	0.00	0	0.00

Total for Derivatives : **469,015,549.04** **24,667** **1,106,262.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000		2,500,000,000.00		25,000,000	75,500,000.00
AA381L On 09/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L On 21/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	79,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			805,300,000,000.00	8,053,000	2,033,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,005,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			23,200,000,000,000.00	232,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			2,905,400,000.00	29,054	29,054.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			9,400,000,000,000.00	94,000,000	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			0.00	0	0.00
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	30,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	220,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			2,282,200,000.00	22,822	22,822.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			9,182,700,000,000.00	91,827,000	45,913,500.00
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			2,000,000,000.00	20,000	9,871,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	6,836,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			12,200,000,000.00	122,000	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP21	On	09/11/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL079	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ACL080	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL081	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL082	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL083	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL084	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL085	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL086	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL087	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL088	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL089	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL090	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL091	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL092	On	26/12/2015			100.00000	100.00000			0.00	0	0.00
ACL093	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			1,700,000,000.00	17,000	2,611,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			400,500,000,000.00	4,005,000	14,395,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			922,200,000.00	9,222	9,222.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	25,000,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
BCP50	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	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
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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		2,000,000,000.00		20,000	3,229,400.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		1,520,000,000,000.00		15,200,000	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	946.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		1,200,000,000.00		12,000	4,489,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,251,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On 16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137	On 20/09/2011	Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		2,500,781,600,000.00		25,007,816	52,531,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	18,772,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,404,400,000,000.00	274,044,000	84,070,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			52,685,300,000,000.00	526,853,000	188,848,000.00
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			2,200,000,000,000.00	22,000,000	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			18,610,607,600,000.00	186,106,076	46,526,519.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		10,520,000,000,000.00		105,200,000	188,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,563,191,725,000.00		168,993,700	160,533,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		3,947,740,000,000.00		394,774,000	389,774,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		787,731,800,000.00		100,348,000	86,897,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,306,620,000,000.00		174,216,000	196,205,000.00
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		3,300,000,000.00		33,000	1,263,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	53,876,092.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000		5,800,000,000,000.00	58,000,000	58,000,000	58,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	6,600,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,275,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	3,008,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	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
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000		21,593,000,000,000.00	215,930,000	215,930,000.00	
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		2,500,000,000,000.00	25,000,000	25,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			5,222,000,000,000.00	52,220,000	82,243,519.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	298,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,201,100,000,000.00	32,011,000	17,367,000.00
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			1,600,000,000,000.00	16,000,000	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	167,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND139	On	27/09/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			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
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			500,000,000.00	5,000	170,000.00
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			21,202,800,000,000.00	212,028,000	49,642,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	59,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	4,622,370.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			23,800,000,000,000.00	238,000,000	50,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,659,000.00
MTN02	On	13/07/2014			100.00000	100.00000			4,100,000,000.00	41,000	2,780,000.00
MTN03	On	13/07/2015			100.00000	100.00000			5,800,000,000,000.00	58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,300,000,000.00	13,000	5,471,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,600,000,000.00		36,000	10,439,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	6,489,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	79,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	9,724,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	9,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	5,000.00
NED8	On	08/02/2014			100.00000	100.00000			2,600,000,000.00	26,000	3,952,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		837,100,000.00		8,371	8,371.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,355,970.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000		0.00		0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		2,001,600,000,000.00		20,016,000	117,638,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			12,800,000,000,000.00	128,000,000	76,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	71,750,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			4,100,000,000.00	41,000	3,251,505.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			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
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
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	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
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	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
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	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
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.24500	5.24000		209,800,000,000.00		40,000,000	16,812,500.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.13000	7.14500		301,482,973,510,000.00		42,283,727,000	21,859,609,262.00
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
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.27000	8.20500		177,478,306,377,530.00		21,460,496,539	9,928,669,880.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.88000	0.88000		5,721,760,000,000.00		6,502,000,000	2,918,032,000.00
R197	On	07/12/2023	Spot Bond			2.39000	2.39000		1,603,011,240,000.00		670,716,000	353,642,701.00
R201	On	21/12/2014	Spot Bond			6.71000	6.78000		50,285,055,370,000.00		7,494,047,000	3,537,051,000.00
R202	On	07/12/2033	Spot Bond			2.39000	2.39000		2,609,304,335,040.00		1,091,759,136	937,178,000.00
R203	On	15/09/2017	Spot Bond			7.68000	7.68500		100,649,012,574,720.00		13,105,340,179	5,059,293,267.00
R204	On	21/12/2018	Spot Bond			7.88000	7.87000		132,620,160,258,880.00		16,829,969,576	6,879,698,576.00
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			6.44500	6.58000		84,592,571,390,000.00		13,125,302,000	4,359,007,000.00
R207	On	15/01/2020	Spot Bond			7.99500	7.97000		178,285,242,837,000.00		22,299,592,600	8,894,279,000.00
R208	On	31/03/2021	Spot Bond			8.03000	7.99500		288,533,827,183,800.00		35,931,983,460	8,311,664,000.00
R209	On	31/03/2036	Spot Bond			8.59500	8.49000		126,224,726,040,000.00		14,685,832,000	9,858,316,000.00
R210	On	31/03/2028	Spot Bond			2.44000	2.44000		3,179,442,000,000.00		1,303,050,000	923,388,800.00
R211	On	31/01/2017	Spot Bond			1.72000	1.72000		910,568,000,000.00		529,400,000	1,208,720,000.00
R212	On	31/01/2022	Spot Bond			2.43500	2.43500		861,990,000,000.00		354,000,000	390,978,659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.58500	8.50000			40,536,713,095,000.00	4,721,807,000	1,914,684,080.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			18,349,045,000,000.00	2,822,930,000	2,240,605,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			8,531,000,000.00	85,310	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,400,000,000.00	14,000,000	39,025,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	17,561,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	2,795,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	3,374,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			80,000,000.00	800,000	400,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	514,000.00
SBS5	On	07/12/2011	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
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			1,200,000,000.00	12,000	4,101,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			9,402,490,600,000.00	94,024,906	43,024,906.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	2,600,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			15,600,000,000.00	156,000	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	238,760.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN826On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
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
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	5,835,168.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000		40,000,000,000,000.00		400,000,000	200,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		601,600,000,000.00		6,016,000	2,807,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		206,414,500,000,000.00		2,064,145,000	1,000,961,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			72,071,700,000,000.00	720,717,000	280,452,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			24,200,000,000,000.00	242,000,000	78,025,531.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			13,000,000,000,000.00	130,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,990,600,000,000.00	49,906,000	74,968,135.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	36,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			6,201,300,000,000.00	62,013,000	55,679,756.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			60,400,000,000,000.00	604,000,000	357,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		7,000,000,000,000.00		70,000,000	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		24,800,000,000,000.00		248,000,000	124,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,327,614,450,436,970.00	214,149,040,767	97,575,535,551.00
Grand Total:							2,327,614,919,452,520.00	14,149,065,434	97,576,641,813.00