

Daily MTM Report

Daily summary for: 18/08/2011

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			7.24110	7.10670		18.29	192,490,161.30	26,583	227,535.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		9.00000	19,000	24.85	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		952.00000	828,000	24.85	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		8.00000	17,000	25.18	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,001.00000	876,000	25.18	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		10.00000	21,000	24.52	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		903.00000	780,000	24.52	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		711.00000	594,000	22.80	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		18.00000	35,000	22.80	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		62.00000	101,000	19.49	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		355.00000	260,000	19.49	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		351.00000	456,000	16.11	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		44.00000	15,000	16.11	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		276.00000	369,000	16.17	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		69.00000	28,000	16.17	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		396.00000	297,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		53.00000	88,000	19.89	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		526.00000	417,000	21.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		33.00000	58,000	21.09	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		434.00000	548,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		27.00000	7,000	16.05	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		16.00000	3,000	16.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		523.00000	644,000	16.00	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		145.00000	87,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		152.00000	228,000	17.38	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,693.00000	2,559,000	32.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		277.00000	192,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		84.00000	133,000	18.69	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		207.00000	134,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		114.00000	175,000	17.98	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		12.00000	2,000	15.97	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		569.00000	693,000	15.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		392.00000	501,000	16.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		35.00000	10,000	16.08	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		56.00000	20,000	16.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		313.00000	411,000	16.14	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		438.00000	336,000	20.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		45.00000	77,000	20.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		241.00000	330,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		84.00000	39,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		29.00000	51,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		572.00000	460,000	21.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		132.00000	200,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		175.00000	109,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		209.00000	293,000	16.77	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		102.00000	52,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		712.00000	842,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		5.00000	1,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		21.00000	39,000	22.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		664.00000	548,000	22.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,357.00000	1,491,000	22.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		98.00000	152,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		241.00000	161,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		39.00000	67,000	20.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		482.00000	376,000	20.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,307.00000	1,441,000	22.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	15,000	25.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,050.00000	924,000	25.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,257.00000	1,391,000	21.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		25.00000	45,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		618.00000	504,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		809.00000	942,000	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
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		2.00000	1,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,407.00000	1,541,000	22.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		179.00000	259,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		122.00000	68,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		478.00000	596,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		21.00000	5,000	16.02	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		72.00000	116,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		315.00000	225,000	19.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		14.00000	27,000	23.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		807.00000	686,000	23.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.33620	7.19980		18.06	72,136,854.60	9,833	65,280.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		246.00000	304,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		396.00000	318,000	18.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		231.00000	285,000	18.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		431.00000	349,000	18.53	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		263.00000	324,000	18.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		363.00000	288,000	18.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		109.00000	70,000	16.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		559.00000	656,000	16.31	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		909.00000	800,000	21.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		109.00000	136,000	21.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		201.00000	142,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		401.00000	478,000	16.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		331.00000	260,000	17.85	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		281.00000	346,000	17.85	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,063.00000	1,196,000	17.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	10,000	17.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		502.00000	415,000	18.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		202.00000	251,000	18.99	1,255,000.00	5,000	4,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		792.00000	912,000	16.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		42.00000	26,000	16.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		834.00000	959,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		34.00000	23,000	16.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		968.00000	1,100,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		18.00000	14,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		103.00000	129,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		953.00000	843,000	21.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,257.00000	1,391,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	5,000	17.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		216.00000	267,000	18.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		466.00000	381,000	18.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		594.00000	695,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		94.00000	59,000	16.25	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		524.00000	617,000	16.38	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		124.00000	81,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		123.00000	153,000	20.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		823.00000	717,000	20.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		157.00000	195,000	19.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		657.00000	559,000	19.93	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		491.00000	580,000	16.44	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		141.00000	94,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		923.00000	1,053,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		23.00000	17,000	16.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		878.00000	1,005,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		28.00000	19,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,208.00000	1,342,000	17.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	6,000	17.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		139.00000	172,000	20.41	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		739.00000	636,000	20.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		178.00000	221,000	19.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		578.00000	485,000	19.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		669.00000	778,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		69.00000	42,000	16.13	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,355.00000	1,490,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	4,000	17.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		130.00000	162,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		780.00000	676,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		301.00000	234,000	17.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		301.00000	370,000	17.64	962,000.00	2,600	8,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		709.00000	821,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		59.00000	35,000	16.07	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.42900	7.29160		18.16	3,008,745.00	405	17,595.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		526.00000	600,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		270.00000	207,000	16.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		500.00000	572,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		294.00000	229,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		554.00000	631,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		248.00000	188,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		546.00000	622,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		254.00000	193,000	16.75	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		468.00000	538,000	17.20	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		326.00000	259,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		421.00000	490,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		379.00000	311,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		666.00000	757,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		174.00000	128,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		444.00000	513,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		352.00000	284,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		698.00000	793,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		156.00000	114,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		314.00000	370,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		572.00000	491,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		217.00000	257,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		875.00000	778,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		362.00000	426,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		470.00000	397,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		162.00000	192,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,170.00000	1,063,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		732.00000	830,000	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		140.00000	101,000	16.35	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		155.00000	184,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,213.00000	1,105,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		634.00000	722,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		192.00000	143,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		208.00000	246,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		916.00000	817,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		493.00000	564,000	17.01	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		301.00000	235,000	17.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		767.00000	869,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		125.00000	90,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		345.00000	406,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		503.00000	427,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		175.00000	208,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,083.00000	979,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		238.00000	281,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		796.00000	702,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		519.00000	591,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		277.00000	212,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		803.00000	910,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		111.00000	81,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		249.00000	294,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		757.00000	665,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		199.00000	236,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		957.00000	857,000	20.53	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		227.00000	269,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		835.00000	740,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		183.00000	217,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,041.00000	938,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		380.00000	446,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		438.00000	367,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		399.00000	467,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		407.00000	338,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		603.00000	687,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		211.00000	158,000	16.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52310	7.38410		18.14	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		545.00000	614,000	17.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		411.00000	341,000	17.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		522.00000	591,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		438.00000	368,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		568.00000	638,000	17.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		384.00000	315,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.62050	7.48010		18.36	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		689.00000	762,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		409.00000	342,000	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		666.00000	738,000	17.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		436.00000	368,000	17.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		714.00000	790,000	17.00	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		384.00000	320,000	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		463.00000	394,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		643.00000	714,000	17.41	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.71810	7.57820		18.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		598.00000	666,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		720.00000	648,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		581.00000	647,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		753.00000	679,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		615.00000	684,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		687.00000	616,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		927.00000	845,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		505.00000	563,000	19.28	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.67030	8.53350		20.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,240.00000	1,319,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,207.00000	1,149,000	19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,224.00000	1,300,000	19.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,241.00000	1,180,000	19.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,256.00000	1,338,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,173.00000	1,118,000	19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		887.00000	842,000	19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,420.00000	1,512,000	19.02	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.53600	9.39920		21.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,697.00000	1,777,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,498.00000	1,441,000	20.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,679.00000	1,759,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,530.00000	1,473,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,715.00000	1,796,000	20.74	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	14/12/2015	Foreign Exchange Future	9.15	Put		1,466.00000	1,410,000	20.74	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.24110	7.10670		18.29	72,411.00	10	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		15,233.00000	22,837,000	17.38	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		14,563.00000	8,727,000	17.38	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		13,168.00000	20,019,000	17.68	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		17,498.00000	10,909,000	17.68	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		17,937.00000	25,937,000	17.08	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		12,267.00000	6,827,000	17.08	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		20,684.00000	13,370,000	17.98	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		11,354.00000	17,480,000	17.98	2,796.80	16	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.33620	7.19980		18.06	0.00	0	31.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		40,118.00000	47,818,000	16.78	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		20,138.00000	14,198,000	16.78	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		37,397.00000	44,875,000	16.99	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		22,417.00000	16,255,000	16.99	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		42,981.00000	50,920,000	16.57	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		18,001.00000	12,300,000	16.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.92410	11.77120		14.59	1,466,664.30	123	29,808.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		375.00000	477,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		104.00000	53,000	14.21	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		340.00000	439,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		119.00000	65,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		411.00000	518,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		90.00000	44,000	14.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		277.00000	366,000	14.35	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		156.00000	92,000	14.35	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		99.00000	141,000	15.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		428.00000	317,000	15.36	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		20.00000	11,000	16.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		791.00000	935,000	16.23	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,275.00000	1,427,000	19.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		4.00000	3,000	19.24	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		837.00000	984,000	16.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		16.00000	10,000	16.60	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		41.00000	17,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		612.00000	741,000	14.76	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		932.00000	1,082,000	17.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		11.00000	8,000	17.34	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		29.00000	14,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		700.00000	838,000	15.50	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		655.00000	789,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		34.00000	15,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		156.00000	218,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		285.00000	194,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		220.00000	301,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		199.00000	127,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		194.00000	271,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		223.00000	147,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		569.00000	694,000	14.40	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		48.00000	20,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,029.00000	1,180,000	18.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		8.00000	6,000	18.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		247.00000	333,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		176.00000	109,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		174.00000	243,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		253.00000	169,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,127.00000	1,279,000	18.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		6.00000	5,000	18.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.06890	11.91440		15.41	3,620,670.00	300	11,867.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		551.00000	652,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		287.00000	233,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		523.00000	622,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		309.00000	253,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		580.00000	683,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		266.00000	214,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		312.00000	380,000	15.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		598.00000	511,000	15.76	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		773.00000	893,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		159.00000	124,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		422.00000	512,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		408.00000	343,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		497.00000	593,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		333.00000	274,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,451.00000	1,599,000	15.94	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		37.00000	30,000	15.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,264.00000	1,408,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		50.00000	39,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.21120	12.05460		15.34	19,818,777.60	1,623	2,607.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		880.00000	989,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		275.00000	228,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		849.00000	954,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		294.00000	243,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		912.00000	1,024,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		257.00000	213,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		819.00000	920,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		314.00000	259,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		629.00000	718,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		474.00000	407,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,196.00000	1,330,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		141.00000	119,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		680.00000	771,000	14.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		425.00000	360,000	14.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		467.00000	538,000	15.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		712.00000	627,000	15.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		944.00000	1,060,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		239.00000	199,000	14.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,278.00000	1,416,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		123.00000	105,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		733.00000	828,000	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		378.00000	317,000	14.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,119.00000	1,250,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		164.00000	139,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.35470	12.19510		14.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		839.00000	926,000	14.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		494.00000	421,000	14.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		813.00000	899,000	14.63	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		518.00000	444,000	14.63	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		865.00000	955,000	14.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		470.00000	400,000	14.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09280		15.86	18,920.00	200	12,398.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,281.00000	1,461,000	21.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	21.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		342.00000	492,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		62.00000	32,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,280.00000	2,460,000	23.84	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	23.84	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,720.00000	1,140,540,000	30.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09600	0.09420		19.15	21,600.00	225	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,442.00000	1,614,000	17.78	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		22.00000	14,000	17.78	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		661.00000	780,000	19.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		241.00000	180,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,423.00000	2,603,000	22.48	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	22.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.36210	10.26650		14.73	1,668,298.10	161	60,648.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		639.00000	717,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		23.00000	5,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		595.00000	668,000	12.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		29.00000	6,000	12.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		685.00000	767,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		19.00000	5,000	13.60	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		43.00000	9,000	12.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		509.00000	571,000	12.04	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		273.00000	203,000	14.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		139.00000	165,000	14.95	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		970.00000	1,064,000	15.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		4.00000	2,000	15.92	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		202.00000	234,000	14.11	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		186.00000	122,000	14.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		355.00000	396,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		89.00000	34,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		73.00000	88,000	16.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		457.00000	376,000	16.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		873.00000	964,000	15.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		7.00000	2,000	15.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		95.00000	113,000	15.63	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		379.00000	301,000	15.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		84.00000	100,000	15.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		418.00000	338,000	15.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		108.00000	129,000	15.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		342.00000	267,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.48640	10.38880		15.64	115,350.40	11	5,420.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		715.00000	781,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		126.00000	95,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		680.00000	743,000	14.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		141.00000	107,000	14.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		751.00000	820,000	14.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		112.00000	84,000	14.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		583.00000	637,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		194.00000	151,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		905.00000	984,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		66.00000	48,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,123.00000	1,213,000	14.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		34.00000	27,000	14.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,031.00000	1,118,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		42.00000	32,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.61020	10.51050		15.72	11,692,440.40	1,102	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		710.00000	762,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		300.00000	252,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		683.00000	733,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		323.00000	273,000	14.75	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	19/03/2012	Foreign Exchange Future	10.05	Call		739.00000	792,000	14.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		279.00000	232,000	14.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,509.00000	1,605,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		49.00000	45,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		630.00000	678,000	14.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		370.00000	318,000	14.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		896.00000	965,000	14.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		186.00000	155,000	14.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,555.00000	1,651,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		45.00000	41,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		831.00000	893,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		221.00000	183,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		473.00000	514,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		563.00000	504,000	15.72	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			409.51400	406.03900			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			415.74800	412.22100			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			375.20000	371.95600			0.00	0	1,358.00
ALBI	On	02/02/2012	Index Future			380.91200	377.61900			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.27850	7.14300		18.24	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		496.00000	605,000	15.97	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		53.00000	27,000	15.97	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		458.00000	562,000	16.07	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		65.00000	34,000	16.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DA	On 24/10/2011	Can-Do Future	6.65	Call		536.00000	649,000	15.88	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	6.65	Put		43.00000	21,000	15.88	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Put		150.00000	95,000	16.71	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.00	Call		293.00000	373,000	16.71	0.00	0	14,286.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Put		391.00000	302,000	18.84	0.00	0	0.00
ANY DA	On 24/10/2011	Can-Do Future	7.40	Call		134.00000	180,000	18.84	0.00	0	6,757.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future			7.50550	7.49050		14.23	8,256,050.00	1,100	25,285.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Call		844.00000	858,000	18.88	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	18.88	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Call		795.00000	808,000	18.40	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	3,000	18.40	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Call		893.00000	907,000	19.36	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	2,000	19.36	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Call		131.00000	129,000	14.23	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.50	Put		141.00000	124,000	14.23	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Call		159.00000	156,000	14.35	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.45	Put		119.00000	101,000	14.35	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Call		509.00000	517,000	16.15	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.00	Put		19.00000	12,000	16.15	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Call		336.00000	336,000	14.97	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.20	Put		46.00000	31,000	14.97	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Call		111.00000	107,000	14.39	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.55	Put		171.00000	152,000	14.39	0.00	0	0.00
AU\$ / R	On 19/09/2011	Foreign Exchange Future	7.15	Call		377.00000	379,000	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		37.00000	24,000	15.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		26.00000	19,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		486.00000	464,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		746.00000	759,000	17.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		6.00000	4,000	17.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		22.00000	15,000	15.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		532.00000	510,000	15.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		698.00000	710,000	17.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		8.00000	5,000	17.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		420.00000	424,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		30.00000	19,000	15.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	7,000	16.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		672.00000	652,000	16.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		189.00000	187,000	14.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		99.00000	82,000	14.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		18.00000	12,000	16.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		578.00000	557,000	16.17	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.52090	7.51080		14.17	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		878.00000	893,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		17.00000	22,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		832.00000	847,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		21.00000	26,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		925.00000	939,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		14.00000	18,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		250.00000	254,000	14.00	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	19/12/2011	Foreign Exchange Future	7.50	Put		239.00000	233,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		361.00000	367,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		150.00000	146,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.55170	7.54020		14.11	0.00	0	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		488.00000	486,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		198.00000	184,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		457.00000	456,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		217.00000	204,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		520.00000	517,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		180.00000	165,000	13.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		399.00000	400,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		259.00000	248,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		696.00000	699,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		106.00000	97,000	13.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		248.00000	251,000	14.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		458.00000	449,000	14.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		372.00000	374,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		282.00000	272,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		659.00000	660,000	13.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		119.00000	108,000	13.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,361.00000	1,369,000	15.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		21.00000	17,000	15.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.50560	8.51570		13.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,583.00000	1,582,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		367.00000	376,000	12.96	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	14/12/2015	Foreign Exchange Future	7.35	Call		1,545.00000	1,545,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		379.00000	389,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,622.00000	1,619,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		356.00000	363,000	13.03	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.29710	7.25000		11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		102.00000	128,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		102.00000	81,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		82.00000	102,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		132.00000	105,000	11.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		131.00000	157,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		81.00000	60,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		8.00000	9,000	14.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		558.00000	512,000	14.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	12,000	14.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		510.00000	465,000	14.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	7,000	14.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		606.00000	560,000	14.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		26.00000	33,000	13.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		326.00000	286,000	13.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		653.00000	698,000	15.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	1,000	15.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		367.00000	403,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		17.00000	6,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	4,000	15.19	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	7.95	Put		704.00000	657,000	15.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.37900	7.33080		12.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		255.00000	284,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		174.00000	155,000	12.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		228.00000	257,000	12.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		197.00000	178,000	12.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		284.00000	313,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		153.00000	134,000	12.52	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		112.00000	129,000	13.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		431.00000	400,000	13.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		575.00000	613,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		44.00000	34,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		124.00000	142,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		393.00000	363,000	13.61	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		534.00000	570,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		53.00000	41,000	12.53	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		187.00000	209,000	12.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		256.00000	230,000	12.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		494.00000	528,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		63.00000	49,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		169.00000	190,000	13.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		288.00000	261,000	13.00	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00610	0.01210			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.27140	0.21810			0.00	0	21,898.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future			9.16240	8.98240		21.31	0.00	0	300.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Call		1,334.00000	1,513,000	23.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Put		2.00000	1,000	23.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Call		1,284.00000	1,464,000	23.63	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.63	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Call		1,383.00000	1,563,000	24.30	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	24.30	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		620.00000	778,000	19.67	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		38.00000	16,000	19.67	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		197.00000	285,000	20.84	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		265.00000	173,000	20.84	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		218.00000	312,000	20.60	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		236.00000	150,000	20.60	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		1,185.00000	1,364,000	22.95	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		3.00000	2,000	22.95	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		242.00000	340,000	20.36	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		210.00000	128,000	20.36	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		325.00000	438,000	19.65	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		143.00000	76,000	19.65	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		296.00000	403,000	19.88	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		164.00000	91,000	19.88	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		178.00000	260,000	21.07	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		296.00000	198,000	21.07	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		129.00000	197,000	21.92	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	9.25	Put		397.00000	285,000	21.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,135.00000	1,314,000	22.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	2,000	22.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.32780	9.13680		20.85	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		934.00000	1,092,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		97.00000	64,000	18.26	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		896.00000	1,048,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		109.00000	70,000	18.14	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		972.00000	1,136,000	18.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		85.00000	58,000	18.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		790.00000	929,000	18.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		153.00000	101,000	18.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,052.00000	1,226,000	18.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		65.00000	48,000	18.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,278.00000	1,457,000	19.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		41.00000	29,000	19.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		757.00000	892,000	18.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		170.00000	114,000	18.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		555.00000	658,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		318.00000	230,000	19.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		351.00000	424,000	21.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		614.00000	496,000	21.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		442.00000	529,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		455.00000	351,000	20.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		825.00000	968,000	18.35	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	8.45	Put		138.00000	90,000	18.35	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,186.00000	1,363,000	19.02	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		49.00000	35,000	19.02	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,417.00000	1,599,000	19.66	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		30.00000	21,000	19.66	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		608.00000	719,000	19.10	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		271.00000	191,000	19.10	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,512.00000	1,695,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		25.00000	17,000	19.91	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		664.00000	785,000	18.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		227.00000	157,000	18.89	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		531.00000	630,000	19.57	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		344.00000	252,000	19.57	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		725.00000	855,000	18.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		188.00000	127,000	18.67	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		336.00000	406,000	21.37	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		649.00000	528,000	21.37	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		422.00000	506,000	20.49	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		485.00000	378,000	20.49	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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			375.70300	372.61800			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		156,180.00000	187,030,000		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		156,080.00000	186,930,000		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		156,280.00000	187,130,000		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			381.42200	378.29000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		92,900.00000	124,220,000		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		92,800.00000	124,120,000		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		93,000.00000	124,320,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			162.21000	162.20100			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			164.68000	164.67000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			451.73700	451.29800			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		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
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 FOn	21/09/2011	Jibar Tradeable Future			5.57000	5.57000				0.00	0	17,600.00
JIBAR FOn	19/10/2011	Jibar Tradeable Future			5.57000	5.57000				0.00	0	400.00
JIBAR FOn	16/11/2011	Jibar Tradeable Future			5.56000	5.57000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.56000	5.57000				0.00	0	5,541.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.56000	5.57000				0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.57000	5.58000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.57000	5.58000				0.00	0	1,340.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.64000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.79000	5.79000				0.00	500	45,210.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.98000	5.99000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.20000	6.21000				0.00	500	540.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.43000	6.44000				0.00	500	1,250.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTH1	On	03/11/2011	Index Future			372.06500	367.97900			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			377.72900	373.58100			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.70200	6.84200		3.25	0.00	0	16,176.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,193.00000	5,724,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2.00000	1,000	3.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Call		5,372.00000	5,903,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2.00000	1,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,015.00000	5,545,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		3.00000	1,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,394.00000	1,027,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		281.00000	446,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		454.00000	284,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,051.00000	1,413,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,307.00000	1,705,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		334.00000	200,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		2,710.00000	3,210,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		64.00000	32,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.75100	6.90300		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,545.00000	6,065,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		55.00000	35,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,706.00000	6,228,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		49.00000	32,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,385.00000	5,903,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		62.00000	40,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.81000	6.97600		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,347.00000	4,832,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		243.00000	179,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,487.00000	4,976,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		225.00000	166,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,208.00000	4,688,000	3.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		261.00000	193,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.88500	7.06700		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,454.00000	3,880,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		655.00000	525,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,569.00000	4,001,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		622.00000	498,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,340.00000	3,760,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		689.00000	552,000	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	03/11/2011	Bond Future			7.98800	8.15300		10.25	0.00	0	25,308.00
R186	On	03/11/2011	Bond Future	9.00	Call		8,169.00000	9,693,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		243.00000	130,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		8,577.00000	10,116,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		208.00000	109,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,763.00000	9,271,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		284.00000	154,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		517.00000	296,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		6,184.00000	7,601,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,568.00000	1,783,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,045.00000	2,898,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,477.00000	955,000	10.16	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	8.35	Call		3,391.00000	4,507,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,707.00000	5,995,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		894.00000	544,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		8,987.00000	10,540,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		176.00000	91,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.04300	8.21400		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,420.00000	9,776,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,161.00000	848,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,770.00000	10,147,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,071.00000	779,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		8,073.00000	9,408,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,256.00000	923,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.10300	8.28000		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,686.00000	9,953,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,126.00000	1,696,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		9,005.00000	10,290,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,009.00000	1,597,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,371.00000	9,617,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,249.00000	1,798,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.16900	8.35100		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,180.00000	8,296,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,545.00000	2,948,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,468.00000	8,605,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,389.00000	2,813,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,900.00000	7,995,000	11.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		3,712.00000	3,093,000	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	03/11/2011	Bond Future			213.61569	213.61110			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,611.00000	1,616,000		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		1,561.00000	1,566,000		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		1,661.00000	1,666,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			244.41691	244.40029			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		5,900.00000	5,917,000		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		5,850.00000	5,867,000		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		5,950.00000	5,967,000		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	03/11/2011	Bond Future			6.37900	6.51900		2.75	0.00	0	1,348.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		4,173.00000	4,578,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,310.00000	4,715,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,036.00000	4,441,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1.00000	1,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.39900	6.55300		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,429.00000	4,833,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		18.00000	10,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,553.00000	4,959,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		16.00000	10,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,305.00000	4,708,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		21.00000	12,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.43200	6.60200		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		2,955.00000	3,320,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		192.00000	140,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,059.00000	3,427,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		178.00000	128,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,852.00000	3,213,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		207.00000	151,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.48200	6.67300		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,261.00000	2,587,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		443.00000	343,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,348.00000	2,678,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		421.00000	325,000	2.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Call		2,175.00000	2,497,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		465.00000	362,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/11/2011	Bond Future			184.32533	184.31275			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		183,813.00000	183,825,000		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		183,763.00000	183,775,000		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		183,863.00000	183,875,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			184.46669	184.45411			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		7,454.00000	7,467,000		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		7,404.00000	7,417,000		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		7,504.00000	7,517,000		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	03/11/2011	Bond Future			7.36800	7.49400		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,702.00000	5,288,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		37.00000	19,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		4,920.00000	5,509,000	5.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		30.00000	15,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,485.00000	5,067,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		45.00000	24,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.43700	7.57000		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,455.00000	6,009,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		217.00000	160,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,652.00000	6,210,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		200.00000	146,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,262.00000	5,810,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		240.00000	176,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.51300	7.65500		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,181.00000	5,705,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		504.00000	401,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,355.00000	5,885,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		471.00000	374,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,007.00000	5,526,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		538.00000	430,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60200	7.75200		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,021.00000	4,491,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		934.00000	771,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,178.00000	4,654,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		889.00000	731,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,867.00000	4,329,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		983.00000	811,000	5.22	0.00	0	0.00
R203	On	15/09/2017	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
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.58200	7.71800		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,483.00000	6,205,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		47.00000	24,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		5,728.00000	6,455,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		38.00000	20,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,237.00000	5,956,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		56.00000	30,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.64900	7.79200		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,366.00000	7,058,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		232.00000	165,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,589.00000	7,286,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		211.00000	149,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,145.00000	6,832,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		255.00000	184,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.72500	7.87400		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,206.00000	5,806,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		855.00000	690,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,396.00000	6,004,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		803.00000	647,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,019.00000	5,610,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		910.00000	736,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.81100	7.96900		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,032.00000	4,569,000	6.50	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	02/08/2012	Bond Future	8.50	Put		1,457.00000	1,212,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,201.00000	4,748,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,388.00000	1,153,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,866.00000	4,393,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,530.00000	1,275,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.05200	6.20100		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,114.00000	3,420,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,212.00000	3,518,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,016.00000	3,321,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1.00000	0,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.03300	6.20300		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,226.00000	3,533,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		10.00000	6,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,312.00000	3,620,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		9.00000	5,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,140.00000	3,446,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		12.00000	7,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.02900	6.22600		2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,135.00000	2,415,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		122.00000	86,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,206.00000	2,487,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		115.00000	80,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,067.00000	2,343,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		132.00000	92,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.03700	6.27100		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,553.00000	1,811,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		223.00000	160,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,609.00000	1,870,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		212.00000	151,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,498.00000	1,753,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		235.00000	169,000	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	03/11/2011	Bond Future			7.71900	7.86500		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,066.00000	5,878,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		87.00000	45,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,323.00000	6,142,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		72.00000	37,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,810.00000	5,616,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		103.00000	56,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,142.00000	781,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,345.00000	1,838,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,241.00000	2,874,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.15	Put		601.00000	380,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,104.00000	3,822,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		334.00000	198,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,563.00000	2,851,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		205.00000	347,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,599.00000	1,142,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		927.00000	1,324,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		1,013.00000	682,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,506.00000	2,029,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,336.00000	4,071,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		286.00000	167,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.78300	7.93500		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,163.00000	6,927,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		364.00000	262,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,393.00000	7,165,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		332.00000	239,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,936.00000	6,691,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		399.00000	288,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.85700	8.01600		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,055.00000	5,717,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,119.00000	901,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,250.00000	5,923,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,054.00000	846,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,862.00000	5,513,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,188.00000	959,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			7.94000	8.10600		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,761.00000	5,401,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,397.00000	1,145,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,949.00000	5,599,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,330.00000	1,088,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,577.00000	5,206,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,468.00000	1,205,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.75100	7.89600		8.25	0.00	0	6,767.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,248.00000	6,104,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		116.00000	63,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		5,518.00000	6,382,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		97.00000	52,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,979.00000	5,826,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		137.00000	75,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,196.00000	823,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,532.00000	2,068,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		634.00000	405,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,504.00000	3,184,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,431.00000	4,198,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		357.00000	215,000	8.19	0.00	0	665.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.90	Call		6,064.00000	6,940,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		68.00000	35,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.81000	7.96000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,487.00000	7,293,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		418.00000	304,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,731.00000	7,545,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		383.00000	278,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,245.00000	7,042,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		456.00000	333,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.87500	8.03200		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,430.00000	7,188,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		892.00000	710,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,652.00000	7,419,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		840.00000	667,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,210.00000	6,959,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		948.00000	757,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.94800	8.11100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,126.00000	5,810,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,510.00000	1,241,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,331.00000	6,025,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,439.00000	1,181,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,927.00000	5,599,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,587.00000	1,307,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.30200	8.46600		13.75	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,297.00000	4,324,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		975.00000	608,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,576.00000	4,640,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		856.00000	527,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,027.00000	4,016,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,105.00000	701,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.35000	8.51900		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,373.00000	6,413,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,545.00000	1,164,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,642.00000	6,703,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,434.00000	1,074,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,111.00000	6,126,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,667.00000	1,261,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.40200	8.57500		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,783.00000	6,762,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,423.00000	1,963,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,031.00000	7,029,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,291.00000	1,850,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,540.00000	6,498,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		2,563.00000	2,082,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.45700	8.63400		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,150.00000	8,184,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,410.00000	1,989,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,405.00000	8,455,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,301.00000	1,896,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,901.00000	7,919,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,528.00000	2,091,000	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	03/11/2011	Bond Future			135.66682	135.65725			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		4,657.00000	4,667,000		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		4,607.00000	4,617,000		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		4,707.00000	4,717,000		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	03/11/2011	Bond Future			112.04306	112.03782			0.00	0	529.00

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	1.25	Call		110,788.00000	110,793,000		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		110,738.00000	110,743,000		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		110,838.00000	110,843,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.41096	112.40569			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		1,906.00000	1,911,000		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		1,856.00000	1,861,000		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		1,956.00000	1,961,000		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	03/11/2011	Bond Future			110.42444	110.41692			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		107,917.00000	107,924,000		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		107,867.00000	107,874,000		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		107,967.00000	107,974,000		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			110.63712	110.62960			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,130.00000	2,137,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.55	Call		2,080.00000	2,087,000		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		2,180.00000	2,187,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.28700	8.45700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,426.00000	3,881,000		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		2,829.00000	4,285,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		2,019.00000	3,475,000		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			8.34300	8.51700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,894.00000	5,365,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,282.00000	5,753,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,503.00000	4,974,000		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			8.39900	8.57800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,280.00000	6,774,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,653.00000	7,147,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Call		4,904.00000	6,398,000		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			8.45800	8.64200			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,736.00000	6,251,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,107.00000	6,623,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,361.00000	5,877,000		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			14,873.30000	14,661.63000			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

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	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	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			1.13310	1.11220		17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		297.00000	433,000	17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		175.00000	102,000	17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		115.00000	183,000	19.19	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		493.00000	352,000	19.19	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		653.00000	844,000	16.30	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		31.00000	13,000	16.30	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.14920	1.12790		18.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		595.00000	731,000	16.97	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		316.00000	239,000	16.97	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		380.00000	477,000	18.06	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		601.00000	485,000	18.06	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		914.00000	1,088,000	16.42	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		135.00000	96,000	16.42	0.00	0	0.00
Total for Derivatives :							316,606,739.50	50,792	1,061,650.00

i-Bonds

1BG4A _{On} 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{On} 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B _{On} 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C _{On} 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D _{On} 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E _{On} 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F _{On} 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 _{On} 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 _{On} 11/05/2015 Spot Bond			100.00000	100.00000		350,000,000,000.00		3,500,000	11,750,000.00
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			0.00	0	7,941,280.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	4,279,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			250,000,000,000.00	2,500,000	8,073,000.00
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
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
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			34,300,000,000.00	343,000	343,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			57,200,000,000.00	572,000	772,000.00
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			592,000,000,000.00	5,920,000	17,210,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			3,000,000,000,000.00	30,000,000	60,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	945,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			3,380,000,000.00	33,800	533,800.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			40,600,000,000.00	406,000	10,906,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			18,700,000,000.00	187,000	187,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000		640,000,000,000.00		6,400,000	3,200,000.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000		388,000,000,000.00		3,880,000	1,940,000.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		1,800,000,000.00		18,000	10,187,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		251,100,000,000.00		2,511,000	8,837,000.00
ABS6	On	01/06/2020	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
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			41,900,000,000.00	419,000	419,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	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
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	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
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000		1,850,000,000,000.00		18,500,000	18,500,000.00
ACL131	On	18/08/2014			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		1,500,000,000.00		15,000	3,247,000.00
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		400,000,000.00		4,000	14,743,000.00
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		22,163,700,000.00		221,637	221,637.00
AS1110	On	12/10/2011			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
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			190,000,000,000.00	1,900,000	950,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	180,000.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	1,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	500,000.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		160,700,000,000.00		1,607,000	4,844,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000		5,200,000,000,000.00		52,000,000	189,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			1,000,000,000.00	10,000	4,714,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	50,000,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	8,746,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			70,000,000,000.00	700,000	350,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,000.00
CLN190	On	18/08/2012			100.00000	100.00000		8,600,000,000,000.00		86,000,000	43,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	60,000,000.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000,000.00	40,000,000	40,000,000.00
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		700,000,000,000.00	7,000,000,000.00	7,000	2,964,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		30,463,800,000,000.00		304,638,000	230,130,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		2,000,000,000.00		20,000	169,960,700.00
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		26,044,700,000.00		260,447	23,128,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000		193,980,000,000,000.00		1,939,800,000	500,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ127L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	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
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			8,800,700,000.00	88,007,000	236,092,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			573,796,000,000.00	62,032,000	180,196,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			102,180,000,000.00	10,218,000	234,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			5,502,850,000.00	701,000	45,385,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			705,000,000.00	94,000	200,552,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,879,000.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	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
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	4,124,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,200,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	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
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC65	On	12/12/2011	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
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
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	4,700,000.00
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		18,809,300,000,000.00		188,093,000	200,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			600,000,000.00	6,000	3,956,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			742,100,000,000.00	7,421,000	102,619,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	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			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
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

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	19/07/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,831,900,000,000.00	28,319,000	145,181,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	17,397,000.00
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			2,400,000,000,000.00	24,000,000	12,000,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			23,500,000,000.00	235,000,000	386,000,000.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	179,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			1,695,350,000,000.00	205,000,000	205,000,000.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,461,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING120	On	24/08/2012			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
ING125	On	16/11/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000	442,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	49,907,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000		70,077,000,000.00		700,770	233,590.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000		3,600,000,000,000.00		36,000,000	6,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722		99,939,553,280,000.00		1,024,000,000	461,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	700,000.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,284,900.00
MTN02	On	13/07/2014			100.00000	100.00000		3,500,000,000.00		35,000	8,090,612.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		220,800,000,000.00		2,208,000	6,768,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	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
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		7,400,000,000,000.00		74,000,000	37,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,100,000,000.00		31,000	11,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,000,000,000.00		10,000	6,719,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	13,181,700.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	1,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		3,500,000,000.00		35,000	11,080,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		27,600,000,000.00		276,000	276,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,000,000.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
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
NCLN6	On	27/05/2016			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	5,005,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1AOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	1,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,551,400,000,000.00		15,514,000	25,076,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		210,000,000,000.00		2,100,000	7,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,500,000,000.00	35,000	53,876,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2C4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000		3,600,000,000,000.00		36,000,000	6,000,000.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			4.72500	4.84000		406,350,000,000.00		86,000,000	93,000,000.00
R155P	On	31/08/2011			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
R157	On	15/09/2015	Spot Bond			6.66000	6.79000			216,602,633,287,260.00	32,522,917,911	18,315,652,618.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.94000	8.10000			82,847,273,601,540.00	10,434,165,441	10,174,523,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.60000	0.60000			44,960,400,000.00	74,934,000	2,552,500,000.00
R197	On	07/12/2023	Spot Bond			2.33000	2.33000			7,891,710,000.00	3,387,000	209,140,000.00
R201	On	21/12/2014	Spot Bond			6.35500	6.48500			4,579,273,190,000.00	720,578,000	3,309,901,000.00
R202	On	07/12/2033	Spot Bond			2.33000	2.33000			239,430,800,000.00	102,760,000	728,897,000.00
R203	On	15/09/2017	Spot Bond			7.31000	7.43000			60,330,804,280,000.00	8,253,188,000	6,566,051,282.00
R204	On	21/12/2018	Spot Bond			7.52500	7.65500			35,012,325,267,500.00	4,652,800,700	7,522,112,779.00
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			6.05500	6.19000			32,721,740,730,000.00	5,404,086,000	4,881,571,000.00
R207	On	15/01/2020	Spot Bond			7.66500	7.80500			30,067,863,420,000.00	3,922,748,000	9,257,969,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.70000	7.84000			36,463,119,000,000.00	4,735,470,000	7,161,629,000.00
R209	On	31/03/2036	Spot Bond			8.26000	8.42000			25,565,592,080,000.00	3,095,108,000	7,927,279,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.38000			323,204,000,000.00	135,800,000	731,758,000.00
R211	On	31/01/2017	Spot Bond			1.57500	1.57500			0.00	0	1,163,614,000.00
R212	On	31/01/2022	Spot Bond			2.37000	2.37000			564,446,310,000.00	238,163,000	428,563,000.00
R213	On	28/02/2031	Spot Bond			8.24000	8.40500			20,036,540,560,000.00	2,431,619,000	2,111,300,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,692,347,500,000.00	4,106,515,000	3,644,360,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			272,000,000.00	2,720,000	1,360,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	18,061,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,455,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	4,334,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			2,944,000,000.00	512,000	512,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	22,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	16,331,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			114,700,000,000.00	1,147,000	1,147,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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			5,000,000,000,000.00	50,000,000	100,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	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
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
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
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000		9,800,000,000,000.00		98,000,000	49,000,000.00
SYN856	On	18/11/2011			100.00000	100.00000		58,900,000,000,000.00		589,000,000	272,000,000.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			40,093,600,000.00	400,936	200,468.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	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	5,000,000.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A 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
THE7A On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A 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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		860,000,000,000.00	8,600,000,000.00	8,600,000	3,851,000.00
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		13,800,000,000.00	138,000,000.00	138,000	1,012,879,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		583,800,000,000.00	5,838,000,000.00	5,838,000	236,544,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		310,000,000,000.00	3,100,000,000.00	3,100,000	59,235,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		13,000,000,000,000.00	130,000,000,000.00	130,000,000	142,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		858,500,000,000.00	8,585,000,000.00	8,585,000	15,847,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000				0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000				0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000				0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000				0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000				0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000				0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000				0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000				0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013			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
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			2,500,000,000.00	25,000	54,029,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			1,050,000,000,000.00	10,500,000	129,250,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,124,584,886,266,300.00	86,720,387,642	96,478,165,146.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							1,124,585,202,873,040.00	16,720,438,434	96,479,226,796.00
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