

Daily MTM Report

Daily summary for: 23/08/2011

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			7.23480	7.24030		17.57	153,920,370.00	21,275	230,431.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		17.00000	15,000	25.94	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		827.00000	830,000	25.94	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		15.00000	14,000	26.37	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		875.00000	879,000	26.37	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		20.00000	17,000	25.51	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		780.00000	782,000	25.51	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		592.00000	593,000	23.33	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		32.00000	28,000	23.33	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		92.00000	83,000	19.10	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		252.00000	248,000	19.10	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		452.00000	446,000	16.17	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		12.00000	11,000	16.17	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		362.00000	356,000	15.80	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		22.00000	21,000	15.80	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		290.00000	287,000	19.62	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	19/09/2011	Foreign Exchange Future	7.45	Call		80.00000	72,000	19.62	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		413.00000	411,000	21.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		53.00000	46,000	21.15	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		546.00000	540,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	5,000	16.55	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		643.00000	638,000	16.93	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		78.00000	74,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		218.00000	209,000	16.81	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,560.00000	2,565,000	37.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		183.00000	177,000	18.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		123.00000	112,000	18.08	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		124.00000	119,000	17.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		164.00000	154,000	17.31	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	17.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		692.00000	687,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		499.00000	493,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		9.00000	8,000	16.36	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		16.00000	15,000	15.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		406.00000	400,000	15.99	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		330.00000	327,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		70.00000	62,000	20.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		322.00000	315,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		32.00000	30,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		46.00000	41,000	21.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		456.00000	456,000	21.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		190.00000	180,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		100.00000	95,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		285.00000	277,000	16.30	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		45.00000	42,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		841.00000	836,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		36.00000	31,000	22.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		546.00000	546,000	22.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,490.00000	1,485,000	24.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		142.00000	131,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		152.00000	146,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		61.00000	54,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		371.00000	369,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,440.00000	1,435,000	24.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		13.00000	12,000	26.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		923.00000	927,000	26.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,390.00000	1,385,000	23.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		41.00000	35,000	22.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		501.00000	500,000	22.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		941.00000	935,000	19.53	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	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,540.00000	1,535,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		250.00000	241,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		60.00000	56,000	16.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		594.00000	589,000	16.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	4,000	16.74	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		107.00000	97,000	18.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		217.00000	212,000	18.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		25.00000	22,000	24.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		685.00000	687,000	24.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.32650	7.33340		18.32	38,998,959.50	5,323	60,740.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		302.00000	293,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		319.00000	317,000	18.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		283.00000	275,000	18.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		350.00000	349,000	18.58	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		322.00000	314,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		289.00000	288,000	18.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		67.00000	71,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		650.00000	647,000	16.62	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		803.00000	806,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		136.00000	132,000	21.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		140.00000	140,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		473.00000	466,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		261.00000	259,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		344.00000	335,000	17.88	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,192.00000	1,189,000	18.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		9.00000	13,000	18.11	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		416.00000	416,000	19.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		249.00000	242,000	19.09	1,452,000.00	6,000	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		908.00000	906,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		25.00000	30,000	17.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		954.00000	952,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		21.00000	26,000	17.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,096.00000	1,093,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		13.00000	17,000	17.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		129.00000	125,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		846.00000	849,000	21.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,388.00000	1,383,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		5.00000	7,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		266.00000	258,000	18.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		383.00000	382,000	18.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		690.00000	687,000	16.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		57.00000	61,000	16.59	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		612.00000	609,000	16.65	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		79.00000	83,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		153.00000	148,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		720.00000	722,000	21.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		194.00000	188,000	20.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		561.00000	562,000	20.12	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		575.00000	571,000	16.68	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		92.00000	95,000	16.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,048.00000	1,046,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		15.00000	20,000	17.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,001.00000	999,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		18.00000	23,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,338.00000	1,335,000	18.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		5.00000	9,000	18.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		172.00000	166,000	20.65	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		639.00000	640,000	20.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		220.00000	213,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		487.00000	487,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		772.00000	770,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		39.00000	44,000	16.52	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,486.00000	1,482,000	19.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		3.00000	6,000	19.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		162.00000	157,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		679.00000	681,000	20.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		233.00000	232,000	17.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		366.00000	358,000	17.66	2,148,000.00	6,000	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		817.00000	815,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		34.00000	39,000	16.70	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.41230	7.42170		18.20	0.00	0	17,775.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		591.00000	585,000	16.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		205.00000	209,000	16.84	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		563.00000	557,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		227.00000	231,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		622.00000	617,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		186.00000	191,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		613.00000	608,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		191.00000	196,000	16.81	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		530.00000	524,000	17.24	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		258.00000	262,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		483.00000	476,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		311.00000	314,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		746.00000	743,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		124.00000	131,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		506.00000	500,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		284.00000	288,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		782.00000	779,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		110.00000	117,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		365.00000	358,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		493.00000	496,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		255.00000	250,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		783.00000	788,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		420.00000	413,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		398.00000	401,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		190.00000	187,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,068.00000	1,075,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		819.00000	817,000	16.53	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	6.70	Put		97.00000	105,000	16.53	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		183.00000	180,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,111.00000	1,118,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		711.00000	708,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		139.00000	146,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		244.00000	240,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		822.00000	828,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		556.00000	550,000	17.04	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		234.00000	238,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		858.00000	855,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		86.00000	93,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		401.00000	394,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		429.00000	432,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		206.00000	203,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		984.00000	991,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		278.00000	273,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		706.00000	711,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		583.00000	577,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		211.00000	215,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		899.00000	897,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		77.00000	85,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		291.00000	285,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		669.00000	673,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		234.00000	230,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		862.00000	868,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		266.00000	261,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		744.00000	749,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		215.00000	212,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		943.00000	950,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		440.00000	433,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		368.00000	371,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		461.00000	454,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		339.00000	342,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		677.00000	673,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		155.00000	161,000	16.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.49870	7.51090		18.18	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		603.00000	596,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		342.00000	347,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		580.00000	573,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		369.00000	374,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		627.00000	620,000	17.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		316.00000	321,000	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.59010	7.60460		18.51	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		752.00000	743,000	17.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		347.00000	353,000	17.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		728.00000	719,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		373.00000	379,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		779.00000	770,000	17.15	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		324.00000	330,000	17.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		400.00000	406,000	17.55	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		705.00000	696,000	17.55	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.68970	7.70360		18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		662.00000	653,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		658.00000	663,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		644.00000	635,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		690.00000	695,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		680.00000	671,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		626.00000	631,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		857.00000	864,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		561.00000	554,000	19.51	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.66780	8.67220		20.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,336.00000	1,330,000	20.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,164.00000	1,162,000	20.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,317.00000	1,312,000	20.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,195.00000	1,194,000	20.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,355.00000	1,349,000	20.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,133.00000	1,131,000	20.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		857.00000	857,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,529.00000	1,525,000	19.30	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.53350	9.53790		21.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,799.00000	1,791,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,461.00000	1,458,000	21.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,781.00000	1,772,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,493.00000	1,489,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,817.00000	1,810,000	20.98	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		1,429.00000	1,427,000	20.98	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			7.23480	7.24030		17.57	36,174.00	5	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		21,848.00000	20,902,000	16.81	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		7,818.00000	7,422,000	16.81	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,994.00000	17,981,000	17.06	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		9,964.00000	9,501,000	17.06	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		25,005.00000	24,131,000	16.56	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		5,975.00000	5,651,000	16.56	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		12,409.00000	11,888,000	17.31	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		16,439.00000	15,368,000	17.31	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.32650	7.33340		18.32	578,793.50	79	102.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		47,302.00000	46,623,000	16.77	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		13,962.00000	13,973,000	16.77	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		44,398.00000	43,691,000	17.00	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		16,058.00000	16,041,000	17.00	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		50,562.00000	49,979,000	16.74	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		12,222.00000	12,329,000	16.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.93560	11.91140		14.65	2,446,798.00	205	29,902.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		465.00000	475,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		54.00000	39,000	14.10	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		426.00000	435,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		65.00000	49,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		505.00000	517,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		44.00000	31,000	14.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		355.00000	360,000	14.28	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		94.00000	74,000	14.28	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		133.00000	128,000	15.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		322.00000	292,000	15.27	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		11.00000	7,000	16.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		922.00000	943,000	16.74	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,414.00000	1,437,000	19.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		3.00000	1,000	19.66	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		971.00000	992,000	17.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		10.00000	6,000	17.14	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		17.00000	12,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		728.00000	748,000	15.13	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		1,069.00000	1,091,000	17.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		8.00000	5,000	17.95	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		14.00000	9,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		825.00000	845,000	15.93	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		776.00000	797,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		15.00000	11,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		208.00000	207,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		197.00000	171,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		290.00000	293,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		129.00000	107,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		261.00000	262,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		150.00000	126,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		681.00000	700,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		20.00000	14,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,167.00000	1,190,000	18.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		6.00000	4,000	18.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		321.00000	325,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		110.00000	89,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		233.00000	233,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		172.00000	147,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,266.00000	1,289,000	19.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		5.00000	3,000	19.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.07470	12.05240		15.97	603,735.00	50	11,905.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		651.00000	663,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		249.00000	238,000	15.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		621.00000	633,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		269.00000	258,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		681.00000	694,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		229.00000	219,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		383.00000	389,000	16.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		531.00000	514,000	16.32	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		888.00000	904,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		136.00000	129,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		513.00000	522,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		361.00000	347,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		593.00000	604,000	15.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		291.00000	279,000	15.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,586.00000	1,607,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		34.00000	32,000	16.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,397.00000	1,416,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		45.00000	41,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.20410	12.18590		16.20	732,246.00	60	2,872.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		989.00000	1,005,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		253.00000	251,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		955.00000	971,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		269.00000	267,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,023.00000	1,039,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		237.00000	235,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		922.00000	937,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		286.00000	283,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		725.00000	738,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		439.00000	434,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,322.00000	1,339,000	15.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		136.00000	135,000	15.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		777.00000	791,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		391.00000	387,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		548.00000	559,000	16.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		662.00000	655,000	16.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,058.00000	1,074,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		222.00000	220,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,406.00000	1,424,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		120.00000	120,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		831.00000	846,000	15.49	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		345.00000	342,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,243.00000	1,260,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		157.00000	156,000	15.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.33420	12.31970		16.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		931.00000	945,000	15.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		461.00000	461,000	15.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		905.00000	919,000	15.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		485.00000	485,000	15.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		958.00000	972,000	15.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		438.00000	438,000	15.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09430		16.03	0.00	0	12,698.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,431.00000	1,461,000	22.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	22.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		460.00000	485,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		30.00000	25,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,430.00000	2,460,000	25.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	25.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.83	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,570.00000	1,140,540,000	32.83	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09590	0.09570		22.65	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,584.00000	1,605,000	18.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		14.00000	15,000	18.23	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		756.00000	765,000	19.16	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		186.00000	175,000	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,573.00000	2,593,000	23.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	3,000	23.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.41200	10.41080		14.62	42,480,960.00	4,080	64,019.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		766.00000	766,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		5.00000	4,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		716.00000	717,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		5.00000	5,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		815.00000	816,000	14.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		4.00000	4,000	14.97	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		8.00000	7,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		619.00000	619,000	13.16	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		170.00000	159,000	14.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		181.00000	171,000	14.62	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,112.00000	1,113,000	17.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	1,000	17.30	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		257.00000	250,000	13.91	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		96.00000	88,000	13.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		435.00000	433,000	12.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		24.00000	21,000	12.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		98.00000	89,000	16.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		337.00000	327,000	16.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		1,013.00000	1,014,000	16.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	16.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		125.00000	116,000	15.49	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		264.00000	254,000	15.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		111.00000	101,000	15.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		300.00000	289,000	15.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		142.00000	132,000	15.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		231.00000	220,000	15.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.53390	10.53490		15.68	0.00	0	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		821.00000	816,000	14.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		86.00000	82,000	14.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		782.00000	777,000	14.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		97.00000	93,000	14.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		860.00000	856,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		75.00000	72,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		672.00000	666,000	14.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		137.00000	132,000	14.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,028.00000	1,025,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		43.00000	41,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,261.00000	1,259,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		26.00000	25,000	14.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,166.00000	1,164,000	14.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		31.00000	30,000	14.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.64850	10.65390		15.95	0.00	0	8,303.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		791.00000	787,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		237.00000	239,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		762.00000	757,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		258.00000	259,000	14.87	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		824.00000	820,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		220.00000	222,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,647.00000	1,642,000	15.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		43.00000	44,000	15.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		705.00000	701,000	15.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		301.00000	303,000	15.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,000.00000	995,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		146.00000	147,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,694.00000	1,688,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		40.00000	40,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		927.00000	923,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		173.00000	175,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		537.00000	532,000	15.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		483.00000	484,000	15.84	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			412.10900	412.58700			8,242,180.00	2	16.00
AL7T	On	02/02/2012	Index Future			418.38200	418.86700			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			376.80600	377.20900			2,569,816,920.00	682	1,617.00
ALBI	On	02/02/2012	Index Future			382.54200	382.95100			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.27170	7.27790		17.76	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		601.00000	597,000	16.26	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		23.00000	25,000	16.26	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Call		558.00000	553,000	16.25	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.75	Put		30.00000	31,000	16.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		646.00000	641,000	16.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		18.00000	19,000	16.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		90.00000	89,000	16.65	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		368.00000	361,000	16.65	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		300.00000	296,000	18.78	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		178.00000	168,000	18.78	0.00	0	6,757.00
ANY DAOn	26/08/2011	Can-Do Future			7.20920	7.21460		18.20	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Call		135.00000	123,000	19.73	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Put		20.00000	14,000	19.73	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Call		99.00000	84,000	18.96	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Put		34.00000	25,000	18.96	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Call		176.00000	167,000	20.49	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Put		11.00000	8,000	20.49	0.00	0	25,000.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.56920	7.53100		14.61	3,784,600.00	500	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		883.00000	920,000	20.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	20.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		833.00000	871,000	19.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	19.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		932.00000	970,000	20.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		137.00000	158,000	14.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		106.00000	89,000	14.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		166.00000	190,000	14.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		85.00000	71,000	14.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		540.00000	576,000	17.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		9.00000	7,000	17.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		355.00000	388,000	15.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		24.00000	19,000	15.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		113.00000	130,000	14.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		132.00000	111,000	14.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		399.00000	433,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		18.00000	14,000	15.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		18.00000	21,000	15.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		437.00000	402,000	15.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		784.00000	821,000	19.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		14.00000	17,000	16.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		483.00000	448,000	16.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		734.00000	772,000	18.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		3.00000	3,000	18.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		445.00000	480,000	16.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		14.00000	11,000	16.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	8,000	16.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		626.00000	589,000	16.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		199.00000	225,000	15.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		68.00000	56,000	15.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		11.00000	13,000	16.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		530.00000	494,000	16.42	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.58090	7.54590		14.52	3,790,450.00	500	780.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		915.00000	953,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		19.00000	22,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		869.00000	907,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		23.00000	26,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		966.00000	1,004,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		20.00000	23,000	17.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		263.00000	299,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		217.00000	218,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		380.00000	418,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		134.00000	137,000	15.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.60450	7.57280		14.33	760,450.00	100	680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		501.00000	523,000	14.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		178.00000	169,000	14.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		470.00000	492,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		197.00000	188,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		532.00000	555,000	13.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		159.00000	151,000	13.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		413.00000	433,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		240.00000	229,000	14.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		717.00000	743,000	14.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		94.00000	89,000	14.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		259.00000	273,000	14.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		436.00000	419,000	14.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		387.00000	406,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		264.00000	252,000	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		678.00000	704,000	14.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		105.00000	100,000	14.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,390.00000	1,421,000	16.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	17,000	16.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.59700	8.56780		13.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,629.00000	1,654,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		361.00000	357,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,593.00000	1,617,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		375.00000	370,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,666.00000	1,691,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		348.00000	344,000	13.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.30070	7.32640		11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		137.00000	116,000	11.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		61.00000	65,000	11.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		108.00000	89,000	11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		82.00000	88,000	11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		170.00000	148,000	11.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		44.00000	47,000	11.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		10.00000	6,000	14.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		484.00000	505,000	14.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		12.00000	8,000	14.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		436.00000	457,000	14.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	4,000	14.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		531.00000	553,000	14.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		34.00000	25,000	13.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		258.00000	274,000	13.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		727.00000	701,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		1.00000	0,000	15.44	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		430.00000	405,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		4.00000	4,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	2,000	15.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		628.00000	651,000	15.25	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.37900	7.40710		12.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		298.00000	279,000	12.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		141.00000	150,000	12.54	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		270.00000	251,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		163.00000	172,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		328.00000	308,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		121.00000	129,000	12.50	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		135.00000	124,000	13.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		378.00000	395,000	13.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		636.00000	613,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		29.00000	34,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		149.00000	136,000	13.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		342.00000	357,000	13.56	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		592.00000	570,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		35.00000	41,000	12.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		219.00000	202,000	12.67	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		212.00000	223,000	12.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		550.00000	528,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		43.00000	49,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		199.00000	183,000	12.89	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		242.00000	254,000	12.89	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00410	0.00500			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.29180	0.28350			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			9.17680	9.22460		21.22	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,576.00000	1,528,000	26.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	26.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,526.00000	1,478,000	25.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	1,000	25.64	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,626.00000	1,578,000	26.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	26.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		836.00000	789,000	20.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		11.00000	12,000	20.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		314.00000	276,000	20.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		139.00000	149,000	20.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		344.00000	304,000	20.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		119.00000	127,000	20.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,426.00000	1,378,000	24.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		1.00000	1,000	24.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		375.00000	334,000	20.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		100.00000	107,000	20.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		481.00000	437,000	19.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		56.00000	60,000	19.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		444.00000	401,000	20.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		69.00000	74,000	20.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		286.00000	249,000	21.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		161.00000	172,000	21.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		216.00000	184,000	21.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		241.00000	257,000	21.92	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,376.00000	1,329,000	24.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		1.00000	2,000	24.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.34060	9.38710		21.22	0.00	0	100.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,150.00000	1,106,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		63.00000	65,000	18.91	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		1,106.00000	1,062,000	18.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		69.00000	71,000	18.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,194.00000	1,150,000	19.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		57.00000	59,000	19.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		981.00000	940,000	18.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		94.00000	99,000	18.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,284.00000	1,239,000	19.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		47.00000	48,000	19.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,515.00000	1,470,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		28.00000	29,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		942.00000	902,000	18.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		105.00000	111,000	18.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		700.00000	663,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		213.00000	222,000	19.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		454.00000	425,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		467.00000	484,000	21.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		563.00000	532,000	20.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		326.00000	341,000	20.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		1,020.00000	979,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		83.00000	88,000	18.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,422.00000	1,376,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		35.00000	35,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,658.00000	1,612,000	20.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		21.00000	21,000	20.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		764.00000	726,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		177.00000	185,000	19.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,753.00000	1,707,000	20.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		16.00000	16,000	20.33	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		833.00000	794,000	19.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		146.00000	153,000	19.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		669.00000	635,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		232.00000	244,000	19.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		905.00000	865,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		118.00000	124,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		435.00000	407,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		498.00000	516,000	21.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		540.00000	509,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future	9.20	Put		353.00000	368,000	20.68	0.00	0	0.00
CRD1	On	03/11/2011	Index Future			165.58300	165.08500			0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI			377.39600	377.73300			0.00	0	162.00
GOVI	On	03/11/2011	GOVI	357.00	Call		207,330.00000	203,960,000		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		207,230.00000	203,860,000		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		207,430.00000	204,060,000		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			383.14100	383.48200			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		144,820.00000	141,410,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		144,720.00000	141,310,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		144,920.00000	141,510,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			162.87500	162.84800			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.35400	165.32700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.36800	454.25200			804,231,360.00	177	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.49000	5.55000			0.00	6,000	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.44000	5.52000			0.00	6,000	2,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.36000	5.42000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.33000	5.40000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.32000	5.39000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.33000	5.40000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.35000	5.40000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.39000	5.40000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.48000	5.48000			0.00	500	45,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.63000	5.65000			0.00	1,000	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.85000	5.88000			0.00	1,500	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.08000	6.11000			0.00	0	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
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/11/2011	Index Future			373.20400	373.95800			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			378.88500	379.65000			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			6.53000	6.58400		3.25	8,776,738.60	70	16,171.00
R157	On	03/11/2011	Bond Future	8.25	Call		6,174.00000	6,381,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,353.00000	6,560,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,995.00000	6,201,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		748.00000	639,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		618.00000	716,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		171.00000	135,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,751.00000	1,921,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		2,071.00000	2,251,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		116.00000	89,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,643.00000	3,846,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		14.00000	10,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.56400	6.62300		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,509.00000	6,716,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		23.00000	18,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,673.00000	6,881,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		20.00000	17,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,345.00000	6,552,000	3.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		26.00000	21,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.60600	6.67000		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,251.00000	5,447,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		133.00000	116,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,398.00000	5,596,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		123.00000	108,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,104.00000	5,300,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		144.00000	127,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.66100	6.73100		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,254.00000	4,431,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		425.00000	386,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,380.00000	4,558,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		404.00000	366,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,130.00000	4,306,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		449.00000	409,000	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			7.99100	7.94600		10.25	0.00	0	25,090.00
R186	On	03/11/2011	Bond Future	9.00	Call		10,081.00000	9,644,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		96.00000	111,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		10,509.00000	10,070,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		80.00000	93,000	10.64	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	8.95	Call		9,654.00000	9,220,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		115.00000	133,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		231.00000	265,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,958.00000	7,540,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,556.00000	1,721,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		3,093.00000	2,806,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		801.00000	900,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,775.00000	4,422,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		6,314.00000	5,921,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		441.00000	501,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,937.00000	10,495,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		66.00000	77,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.04700	8.00000		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		10,108.00000	9,708,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		755.00000	819,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		10,485.00000	10,080,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		692.00000	752,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,735.00000	9,339,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		825.00000	893,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.10700	8.05800		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		10,265.00000	9,887,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,571.00000	1,669,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,608.00000	10,225,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,478.00000	1,571,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,924.00000	9,551,000	11.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		1,668.00000	1,771,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.17200	8.12200		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,576.00000	8,243,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,779.00000	2,923,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,891.00000	8,552,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,650.00000	2,788,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		8,269.00000	7,941,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,919.00000	3,068,000	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			213.96071	213.95676			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,957.00000	1,961,000		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		1,907.00000	1,911,000		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		2,007.00000	2,011,000		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			245.15582	245.13936			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		6,639.00000	6,656,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		6,589.00000	6,606,000		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		6,689.00000	6,706,000		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			6.17900	6.23800		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,988.00000	5,160,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,125.00000	5,297,000	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		4,850.00000	5,022,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.18000	6.24500		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,243.00000	5,417,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		6.00000	5,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,368.00000	5,542,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		5.00000	3,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,117.00000	5,291,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		7.00000	5,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.18900	6.26100		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,698.00000	3,862,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		96.00000	82,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,809.00000	3,974,000	2.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Put		89.00000	76,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,588.00000	3,751,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		104.00000	89,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.21000	6.29100		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,930.00000	3,082,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		258.00000	228,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,025.00000	3,179,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		244.00000	216,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,836.00000	2,986,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		273.00000	240,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			184.95637	184.94373			0.00	0	24,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		184,444.00000	184,456,000		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		184,394.00000	184,406,000		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		184,494.00000	184,506,000		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			185.10684	185.09449			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		8,094.00000	8,107,000		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		8,044.00000	8,057,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Call		8,144.00000	8,157,000		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			7.24000	7.24100		5.25	0.00	0	2,133.00
R203	On	03/11/2011	Bond Future	8.50	Call		5,889.00000	5,894,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		8.00000	8,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		6,113.00000	6,117,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		7.00000	6,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,666.00000	5,670,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		11.00000	10,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.30200	7.30300		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,580.00000	6,583,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		110.00000	108,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,785.00000	6,788,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		100.00000	98,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,377.00000	6,380,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		122.00000	120,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.37100	7.37200		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,241.00000	6,243,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		310.00000	308,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,426.00000	6,428,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		288.00000	286,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,056.00000	6,058,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		333.00000	331,000	5.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			7.45000	7.45100		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,984.00000	4,985,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		621.00000	618,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,154.00000	5,156,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		589.00000	587,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,816.00000	4,817,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		656.00000	653,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.43500	7.43500		6.25	0.00	0	2,872.00
R204	On	03/11/2011	Bond Future	8.75	Call		7,003.00000	7,003,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		9.00000	9,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		7,255.00000	7,255,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		7.00000	7,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,751.00000	6,750,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		12.00000	11,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.49400	7.49500		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,825.00000	7,829,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		107.00000	106,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,058.00000	8,062,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		97.00000	95,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,593.00000	7,596,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		120.00000	117,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.56200	7.56300		7.00	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	03/05/2012	Bond Future	8.75	Call		6,486.00000	6,487,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		531.00000	527,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,692.00000	6,694,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		496.00000	493,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,281.00000	6,282,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		568.00000	564,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.64100	7.64100		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,180.00000	5,177,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		972.00000	969,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,369.00000	5,366,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		923.00000	920,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,995.00000	4,992,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,026.00000	1,023,000	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			5.83200	5.89200		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,749.00000	3,873,000	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		3,848.00000	3,972,000	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		3,651.00000	3,775,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future			5.78300	5.85100		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,864.00000	3,989,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		2.00000	2,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,952.00000	4,076,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	1,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,777.00000	3,902,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		3.00000	3,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.73900	5.81800		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,724.00000	2,844,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		55.00000	47,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,799.00000	2,918,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		52.00000	43,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,651.00000	2,770,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		60.00000	51,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.69300	5.78700		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,104.00000	2,219,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		107.00000	92,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,165.00000	2,281,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		101.00000	87,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,043.00000	2,157,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		114.00000	98,000	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			7.62900	7.60900		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		6,506.00000	6,388,000	7.28	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	8.75	Put		23.00000	24,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		6,773.00000	6,655,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		19.00000	19,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		6,239.00000	6,122,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		29.00000	30,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		543.00000	570,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		2,250.00000	2,158,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		3,386.00000	3,281,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		243.00000	256,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		4,391.00000	4,279,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		118.00000	124,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,331.00000	2,412,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		477.00000	439,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		832.00000	871,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,664.00000	1,584,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		467.00000	490,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		2,463.00000	2,368,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		4,651.00000	4,537,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		98.00000	102,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.68900	7.66800		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,520.00000	7,406,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		194.00000	201,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,763.00000	7,648,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		176.00000	182,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,278.00000	7,165,000	8.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Put		214.00000	222,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.75900	7.73700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,234.00000	6,131,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		747.00000	767,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,447.00000	6,343,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		699.00000	719,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,022.00000	5,920,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		797.00000	818,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.83700	7.81500		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,903.00000	5,807,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		968.00000	992,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,108.00000	6,011,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		918.00000	941,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,700.00000	5,606,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,021.00000	1,047,000	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			7.66600	7.63600		8.25	28,206,930.74	298	7,314.00
R208	On	03/11/2011	Bond Future	8.75	Call		6,803.00000	6,615,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		33.00000	36,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		7,086.00000	6,898,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		27.00000	30,000	8.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		6,520.00000	6,333,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		40.00000	44,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		565.00000	611,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		2,539.00000	2,394,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		256.00000	279,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		3,764.00000	3,596,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		4,838.00000	4,659,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		126.00000	138,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		7,651.00000	7,462,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		17.00000	19,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.72200	7.69100		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,950.00000	7,771,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		224.00000	237,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,208.00000	8,028,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		203.00000	216,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,693.00000	7,515,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		247.00000	261,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.78400	7.75100		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,806.00000	7,631,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		577.00000	603,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,043.00000	7,868,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		540.00000	565,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,569.00000	7,397,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		616.00000	644,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.85300	7.81900		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Call		6,374.00000	6,216,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,043.00000	1,087,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,598.00000	6,437,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		992.00000	1,032,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,155.00000	5,998,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,100.00000	1,145,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.31600	8.28100		13.75	0.00	0	1,351.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,432.00000	4,182,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		535.00000	587,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,754.00000	4,498,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		459.00000	505,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,117.00000	3,874,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		620.00000	679,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.36400	8.32800		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,528.00000	6,284,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,091.00000	1,154,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,822.00000	6,574,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,005.00000	1,064,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,238.00000	5,999,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		1,185.00000	1,253,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.41600	8.37900		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,874.00000	6,644,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,881.00000	1,963,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,144.00000	6,911,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,771.00000	1,850,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,608.00000	6,382,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,998.00000	2,084,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.47100	8.43300		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,311.00000	8,072,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,915.00000	1,993,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,584.00000	8,341,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,824.00000	1,898,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		8,043.00000	7,807,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,014.00000	2,095,000	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			136.80030	136.79100			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		5,791.00000	5,800,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	131.05	Call		5,741.00000	5,750,000		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		5,841.00000	5,850,000		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			112.48592	112.48087			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,231.00000	111,236,000		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		111,181.00000	111,186,000		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		111,281.00000	111,286,000		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			112.86027	112.85519			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,355.00000	2,360,000		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		2,305.00000	2,310,000		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		2,405.00000	2,410,000		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			111.14853	110.94017			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		108,440.00000	108,649,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Call		108,390.00000	108,599,000		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		108,490.00000	108,699,000		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			111.37192	111.16046			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		2,660.00000	2,872,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		2,610.00000	2,822,000		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		2,710.00000	2,922,000		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			8.29100	8.25000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		4,203.00000	3,847,000		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		4,607.00000	4,250,000		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		3,796.00000	3,440,000		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			8.34700	8.30500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,691.00000	5,331,000		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		6,079.00000	5,718,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		5,300.00000	4,940,000		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			8.40200	8.36000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		7,104.00000	6,748,000		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		7,477.00000	7,121,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,728.00000	6,372,000		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			8.46100	8.41800			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,586.00000	6,226,000		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		6,957.00000	6,598,000		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		6,211.00000	5,852,000		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			14,895.90000	14,888.71000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	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			1.13090	1.13100		18.60	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 19/09/2011 Foreign Exchange Future	1.10	Call		404.00000	394,000	16.82	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		94.00000	85,000	16.82	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		160.00000	147,000	18.60	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		350.00000	338,000	18.60	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		821.00000	819,000	16.55	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		11.00000	10,000	16.55	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future			1.14630	1.14640		18.07	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Call		708.00000	704,000	17.02	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.10	Put		244.00000	241,000	17.02	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Call		461.00000	452,000	18.07	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.15	Put		497.00000	489,000	18.07	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Call		1,061.00000	1,063,000	16.68	0.00	0	0.00
YUAN/FO _n 19/12/2011 Foreign Exchange Future	1.05	Put		97.00000	100,000	16.68	0.00	0	0.00

Total for Derivatives :

3,671,007,665.34 60,406 1,104,211.00

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	1,750,000.00
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
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	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,200,700,000,000.00	12,007,000	6,229,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,360,000,000,000.00	13,600,000	8,050,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	343,000.00
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	572,000.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			44,400,000,000.00	444,000	148,000.00
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			6,300,000,000,000.00	63,000,000	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	1,079,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	33,800.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	406,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			201,600,000,000.00	2,016,000	11,057,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,600,000,000.00	46,000	9,601,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	8,500,000.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	94,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	3,856,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		400,200,000,000.00		4,002,000	15,083,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	221,637.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		600,000,000.00		6,000	6,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	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	10,000,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			201,600,000,000.00	2,016,000	5,730,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000		1,520,000,000,000.00		15,200,000	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,207,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			43,800,000,000.00	438,000	146,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	9,065,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	250,000,000.00
CLN192	On	24/08/2016	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000	250,000,000.00
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			500,800,000,000.00	5,008,000	8,487,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,005,300,000,000.00	280,053,000	234,883,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,939,800,000,000.00	469,398,000	125,463,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,200,000,000,000.00		32,000,000	13,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			57,380,000,000,000.00	573,800,000	236,432,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			5,761,001,750,000.00	622,811,000	203,354,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			4,718,000,000,000.00	471,800,000	209,198,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			769,668,950,000.00	98,047,000	52,393,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,660,487,500,000.00	488,065,000	215,887,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,879,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			200,700,000,000.00	2,007,000	5,346,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			53,400,000,000.00	534,000	178,000.00
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			300,000,000.00	3,000	4,233,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			321,100,000,000.00	3,211,000	3,394,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			13,300,000.00	133	223.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT09 On 29/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 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
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	9,760,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		9,700,900,000,000.00		97,009,000	89,140,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		3,300,500,000,000.00		33,005,000	17,765,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,780,000,000,000.00	17,800,000	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,545,000.00
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	500,000,000.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			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	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		34,900,000,000,000.00		349,000,000	349,000,000.00
IND149	On	06/12/2011			100.00000	100.00000		38,800,000,000,000.00		388,000,000	388,000,000.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING126	On	25/11/2011			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
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	631,000.00
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			19,601,300,000,000.00	196,013,000	51,048,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			89,123,000,000.00	891,230	445,615.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722		6,929,402,620,000.00		71,000,000	71,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000.00	9,400,000	35,838,750.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF020	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		27,960,000,000,000.00		279,600,000	64,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			400,700,000,000.00	4,007,000	5,816,000.00
MTN03	On	13/07/2015			100.00000	100.00000			5,800,000,000,000.00	58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	7,474,000.00
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			6,500,000,000,000.00	65,000,000	0.00
N4A202	On	14/08/2020			100.00000	100.00000			1,000,000,000,000.00	10,000,000	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			6,700,000,000,000.00	67,000,000	67,000,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			4,500,000,000,000.00	45,000,000	45,000,000.00
N4A305	On	14/08/2020			100.00000	100.00000			1,200,000,000,000.00	12,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			1,000,000,000,000.00	10,000,000	0.00
N4A311	On	14/08/2020			100.00000	100.00000			5,100,000,000,000.00	51,000,000	0.00
N4A402	On	14/08/2020			100.00000	100.00000			5,100,000,000,000.00	51,000,000	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			201,100,000,000.00	2,011,000	11,639,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			500,000,000.00	5,000	7,212,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			401,900,000,000.00	4,019,000	12,771,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	276,000.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			22,200,000,000,000.00	222,000,000	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	5,951,000.00
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		710,000,000,000.00	7,100,000,000.00	7,100,000	57,083,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		7,320,000,000,000.00		73,200,000	76,552,000.00
NRA02	On	31/05/2023			100.00000	100.00000		12,800,000,000,000.00		128,000,000	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		16,280,000,000,000.00		162,800,000	108,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		6,561,100,000,000.00		65,611,000	55,301,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			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
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			4.89000	4.61000			217,456,148,400.00	44,469,560	135,269,560.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.50000	6.55000			283,403,699,800,000.00	43,600,569,200	17,751,342,200.00
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			7.94500	7.90000			230,861,424,360,000.00	29,057,448,000	9,398,360,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			0.50000	0.50000			2,390,000,000,000.00	4,780,000,000	2,296,467,000.00
R197	On	07/12/2023	Spot Bond			2.30000	2.30000			2,929,970,000,000.00	1,273,900,000	176,950,000.00
R201	On	21/12/2014	Spot Bond			6.17000	6.22500			63,245,979,880,000.00	10,250,564,000	3,807,764,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.31000			2,792,097,000,000.00	1,208,700,000	757,548,075.00
R203	On	15/09/2017	Spot Bond			7.19000	7.19000			137,296,616,240,000.00	19,095,496,000	6,206,933,000.00
R204	On	21/12/2018	Spot Bond			7.38500	7.38500			117,683,174,182,000.00	15,935,433,200	6,123,530,200.00
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			5.85500	5.91000			149,319,303,850,000.00	25,502,870,000	4,748,561,000.00
R207	On	15/01/2020	Spot Bond			7.58000	7.56000			167,267,394,588,000.00	22,066,938,600	7,038,982,000.00
R208	On	31/03/2021	Spot Bond			7.62000	7.59000			152,284,869,420,000.00	19,984,891,000	7,390,728,000.00
R209	On	31/03/2036	Spot Bond			8.27500	8.24000			170,491,893,750,000.00	20,603,250,000	9,796,747,000.00
R210	On	31/03/2028	Spot Bond			2.32000	2.32000			3,778,289,360,000.00	1,628,573,000	576,200,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			6,636,750,000,000.00	4,424,500,000	762,250,000.00
R212	On	31/01/2022	Spot Bond			2.30000	2.32000			508,260,900,000.00	220,983,000	417,128,000.00
R213	On	28/02/2031	Spot Bond			8.24500	8.20500			15,973,120,950,000.00	1,937,310,000	1,564,519,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			22,465,397,500,000.00	3,456,215,000	2,641,778,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,623,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			200,800,000,000.00	2,008,000	4,305,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	4,704,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	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			216,109,300,000.00	2,161,093	2,161,093.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			648,327,900,000.00	6,483,279	6,483,279.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	695,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	11,520,683.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			1,280,000,000,000.00	12,800,000	4,347,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,120,000,000,000.00	11,200,000	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	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
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
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
SYN859	On	23/11/2011			100.00000	100.00000		43,600,000,000,000.00	436,000,000	140,000,000.00	
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		800,000,000,000.00		8,000,000	5,037,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		205,101,700,000,000.00		2,051,017,000	1,007,959,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		72,291,000,000,000.00		722,910,000	236,866,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		24,600,000,000,000.00		246,000,000	88,850,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		43,800,000,000,000.00		438,000,000	147,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,802,500,000,000.00		48,025,000	24,919,000.00
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
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000		8,400,000,000,000.00		84,000,000	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	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
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		10,421,000,000,000.00		104,210,000	52,689,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		71,400,000,000,000.00		714,000,000	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		7,000,000,000,000.00		70,000,000	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		24,800,000,000,000.00		248,000,000	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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 : **2,566,100,632,248,400.00** **236,970,997,295** **90,685,698,195.00**

Grand Total: **2,566,104,303,256,070.00** **16,971,057,701** **90,686,802,406.00**