



# Daily MTM Report

Daily summary for: 12/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.95560	6.90420		14.75	296,461,583.20	42,622	309,864.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		14.00000	18,000	21.50	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,160.00000	1,112,000	21.50	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		13.00000	16,000	21.81	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,209.00000	1,160,000	21.81	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		15.00000	19,000	21.19	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,111.00000	1,063,000	21.19	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		917.00000	872,000	19.97	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		21.00000	28,000	19.97	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		50.00000	64,000	17.51	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		546.00000	508,000	17.51	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		225.00000	266,000	14.87	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		121.00000	110,000	14.87	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		169.00000	207,000	14.79	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		165.00000	151,000	14.79	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		591.00000	551,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		45.00000	57,000	17.82	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		728.00000	686,000	18.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		32.00000	42,000	18.74	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		290.00000	333,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		86.00000	77,000	14.94	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		59.00000	52,000	15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		363.00000	408,000	15.02	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		299.00000	271,000	15.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		103.00000	127,000	15.67	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,896.00000	2,845,000	27.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		460.00000	424,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		64.00000	80,000	16.90	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		377.00000	345,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		81.00000	101,000	16.29	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		48.00000	43,000	15.06	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		402.00000	449,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		256.00000	299,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		102.00000	93,000	14.91	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		142.00000	129,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		196.00000	235,000	14.83	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		636.00000	596,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		40.00000	52,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		150.00000	181,000	14.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		196.00000	175,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		29.00000	38,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		775.00000	732,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		91.00000	113,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		337.00000	307,000	15.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		132.00000	161,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		228.00000	205,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		529.00000	577,000	15.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		25.00000	21,000	15.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		24.00000	31,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		870.00000	825,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,155.00000	1,206,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	16.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		72.00000	90,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		418.00000	384,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		36.00000	46,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		682.00000	640,000	18.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,105.00000	1,156,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	15,000	22.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,258.00000	1,209,000	22.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,055.00000	1,107,000	16.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		26.00000	34,000	19.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		822.00000	778,000	19.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		619.00000	669,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		15.00000	13,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,205.00000	1,256,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		117.00000	143,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		263.00000	237,000	15.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		325.00000	370,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		71.00000	64,000	14.98	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.04850	6.99680		15.25	67,059,429.00	9,514	47,307.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		166.00000	187,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		519.00000	489,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		155.00000	175,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		558.00000	527,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		178.00000	200,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		481.00000	452,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		164.00000	152,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		411.00000	450,000	15.14	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,076.00000	1,035,000	19.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		73.00000	83,000	19.48	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		277.00000	259,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		274.00000	307,000	15.23	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		444.00000	416,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		191.00000	214,000	16.14	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		876.00000	923,000	14.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		29.00000	25,000	14.92	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		639.00000	605,000	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		136.00000	153,000	17.25	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		623.00000	667,000	15.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		76.00000	69,000	15.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		662.00000	707,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		65.00000	59,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		788.00000	834,000	14.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		41.00000	36,000	14.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		69.00000	79,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,122.00000	1,081,000	19.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,061.00000	1,111,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		14.00000	13,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		145.00000	164,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		598.00000	566,000	17.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		443.00000	483,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		146.00000	135,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		381.00000	419,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		184.00000	171,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		82.00000	93,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		985.00000	945,000	19.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		105.00000	119,000	18.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		808.00000	771,000	18.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		352.00000	389,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		205.00000	191,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		745.00000	791,000	14.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		48.00000	43,000	14.98	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	19/12/2011	Foreign Exchange Future	6.35	Call		703.00000	749,000	14.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		56.00000	51,000	14.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,013.00000	1,063,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		16.00000	15,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		93.00000	105,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		896.00000	857,000	18.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		119.00000	135,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		722.00000	687,000	17.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		511.00000	553,000	15.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		114.00000	105,000	15.08	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,158.00000	1,208,000	15.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		11.00000	10,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.14490	7.09260		15.50	9,645,615.00	1,350	15,126.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		382.00000	418,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		325.00000	309,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		358.00000	394,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		351.00000	335,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		407.00000	444,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		300.00000	285,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		400.00000	437,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		307.00000	292,000	15.39	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		333.00000	364,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		390.00000	369,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		298.00000	327,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		455.00000	432,000	15.86	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	6.80	Call		510.00000	550,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		217.00000	205,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		315.00000	345,000	15.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		422.00000	400,000	15.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		541.00000	582,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		198.00000	187,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		217.00000	240,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		674.00000	645,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		147.00000	164,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,004.00000	969,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		254.00000	280,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		561.00000	535,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		108.00000	121,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,315.00000	1,276,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		572.00000	614,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		179.00000	169,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		104.00000	116,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,361.00000	1,321,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		481.00000	520,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		238.00000	225,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		140.00000	156,000	18.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,047.00000	1,011,000	18.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		351.00000	387,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		358.00000	342,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		605.00000	647,000	15.13	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	6.65	Put		162.00000	152,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		241.00000	266,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		598.00000	571,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		118.00000	131,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,225.00000	1,186,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		161.00000	179,000	18.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		918.00000	884,000	18.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.24830	7.19550		15.73	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		411.00000	439,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		466.00000	441,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		393.00000	420,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		498.00000	472,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		429.00000	461,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		434.00000	413,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.35440	7.30180		16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		548.00000	582,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		446.00000	428,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		525.00000	559,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		473.00000	455,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		571.00000	606,000	15.79	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		419.00000	402,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		502.00000	482,000	16.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		504.00000	536,000	16.00	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.45720	7.40490		16.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		467.00000	496,000	16.92	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		762.00000	739,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		453.00000	481,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		798.00000	774,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		482.00000	512,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		727.00000	705,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		982.00000	956,000	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		387.00000	413,000	17.64	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.41680	8.36500		17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,038.00000	1,080,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,173.00000	1,163,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,022.00000	1,063,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,207.00000	1,196,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,055.00000	1,097,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,140.00000	1,130,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		855.00000	848,000	17.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,220.00000	1,265,000	17.31	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21410	9.16230		18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,417.00000	1,461,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,455.00000	1,447,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,400.00000	1,445,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,488.00000	1,481,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,433.00000	1,478,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,421.00000	1,414,000	18.88	0.00	0	0.00
\$ / R M/On	19/09/2011		Foreign Exchange Future			6.95560	6.90420		14.75	591,226.00	85	381.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		10,327.00000	12,745,000	15.67		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		29,907.00000	27,185,000	15.67		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		9,132.00000	11,344,000	15.98		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		33,712.00000	30,784,000	15.98		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		11,685.00000	14,322,000	15.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		26,265.00000	23,762,000	15.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	34,542,000	16.29		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call		0.00000	10,102,000	16.29	5,051.00		50	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.04850	6.99680		15.25	35,242.50		5	15.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		27,367.00000	30,733,000	15.23		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		27,687.00000	25,883,000	15.23		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		25,460.00000	28,301,000	15.25		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		30,780.00000	28,451,000	15.25		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		29,830.00000	33,307,000	15.21		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		25,150.00000	23,457,000	15.21		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.05080	10.96400		11.95	220,651,323.60		19,967	34,915.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		75.00000	94,000	13.26		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		611.00000	543,000	13.26		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		67.00000	85,000	13.41		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		653.00000	584,000	13.41		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		83.00000	104,000	13.12		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		569.00000	503,000	13.12		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		55.00000	70,000	13.70		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		741.00000	669,000	13.70		0.00	0	100.00

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	12.10	Call		22.00000	28,000	15.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,158.00000	1,077,000	15.01	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		243.00000	205,000	12.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		207.00000	256,000	12.04	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		535.00000	610,000	12.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		71.00000	59,000	12.85	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		229.00000	285,000	12.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		215.00000	184,000	12.12	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		375.00000	321,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		139.00000	172,000	12.39	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		286.00000	347,000	12.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		172.00000	146,000	12.28	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		306.00000	258,000	12.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		170.00000	209,000	12.10	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		154.00000	189,000	12.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		340.00000	288,000	12.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		33.00000	42,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		969.00000	891,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		45.00000	57,000	13.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		831.00000	756,000	13.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		40.00000	51,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		876.00000	800,000	14.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		125.00000	156,000	12.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		411.00000	355,000	12.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		350.00000	416,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		136.00000	115,000	12.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		49.00000	63,000	13.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		785.00000	712,000	13.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		36.00000	46,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		922.00000	845,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		420.00000	489,000	12.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		106.00000	88,000	12.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.18810	11.10050			6,343,652.70	567	9,478.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		217.00000	242,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		767.00000	704,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		205.00000	229,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		805.00000	741,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		229.00000	255,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		729.00000	667,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		120.00000	134,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,220.00000	1,146,000	15.54	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		318.00000	353,000	13.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		518.00000	465,000	13.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		165.00000	185,000	14.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		965.00000	897,000	14.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		195.00000	217,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		845.00000	779,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		751.00000	818,000	13.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		151.00000	130,000	13.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		616.00000	677,000	13.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		216.00000	189,000	13.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.33070	11.24160		14.22	0.00	0	2,827.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		452.00000	488,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		660.00000	607,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		434.00000	469,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		692.00000	638,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		470.00000	507,000	14.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		628.00000	576,000	14.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		418.00000	451,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		726.00000	670,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		319.00000	345,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		977.00000	914,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		651.00000	703,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		409.00000	372,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		344.00000	372,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		902.00000	841,000	15.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		235.00000	255,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,293.00000	1,224,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		488.00000	527,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		596.00000	546,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		706.00000	760,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		364.00000	329,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		372.00000	402,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		830.00000	771,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		600.00000	648,000	14.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		458.00000	417,000	14.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.48080	11.39160		14.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		473.00000	507,000	15.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		931.00000	876,000	15.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		459.00000	491,000	15.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		967.00000	910,000	15.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		488.00000	523,000	14.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		896.00000	842,000	14.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08590		16.98	698,075.00	7,978	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		634.00000	784,000	16.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		44.00000	34,000	16.98	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		123.00000	187,000	19.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		533.00000	437,000	19.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,592.00000	1,752,000	20.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	20.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,410.00000	1,141,250,000	25.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08720		21.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		869.00000	1,005,000	19.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		149.00000	125,000	19.29	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		358.00000	440,000	21.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		638.00000	560,000	21.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,735.00000	1,892,000	19.15	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		15.00000	12,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future			9.70140	9.64510		10.93	250,170,001.80	25,787	58,476.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		178.00000	212,000	11.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		183.00000	161,000	11.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		157.00000	185,000	10.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		212.00000	184,000	10.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		205.00000	241,000	11.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		160.00000	140,000	11.11	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		277.00000	244,000	11.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		122.00000	145,000	11.23	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		779.00000	729,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		24.00000	30,000	13.01	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		410.00000	456,000	11.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		65.00000	55,000	11.65	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		36.00000	45,000	12.57	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		641.00000	594,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		72.00000	87,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		427.00000	386,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		12.00000	16,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1,017.00000	965,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		334.00000	378,000	11.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		89.00000	77,000	11.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		16.00000	20,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		921.00000	869,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		14.00000	18,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		969.00000	917,000	13.61	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			9.80810	9.75030		12.40	196,162.00	20	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		297.00000	325,000	12.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		347.00000	317,000	12.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		278.00000	305,000	12.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		378.00000	347,000	12.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		317.00000	350,000	12.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		317.00000	292,000	12.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		229.00000	252,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		479.00000	444,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		423.00000	460,000	12.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		223.00000	202,000	12.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		584.00000	626,000	12.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		134.00000	118,000	12.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		516.00000	556,000	12.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		166.00000	148,000	12.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.92000	9.86110		12.94	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		334.00000	360,000	13.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		573.00000	540,000	13.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		318.00000	343,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		607.00000	573,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		350.00000	377,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		539.00000	507,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		927.00000	972,000	12.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		116.00000	102,000	12.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		290.00000	313,000	13.77	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	10.25	Put		679.00000	643,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		449.00000	483,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		388.00000	363,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		966.00000	1,012,000	12.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		105.00000	92,000	12.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		405.00000	434,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		444.00000	414,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		209.00000	228,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		948.00000	908,000	14.61	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.70000	386.69000			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			390.45400	392.47400			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.41300	355.20500			35,341,300.00	10	988.00
ALBI	On	03/11/2011	Index Future			358.69900	360.51800			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.30730	7.28000			0.00	0	25,654.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		639.00000	666,000	13.15	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		9.00000	9,000	13.15	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		591.00000	618,000	12.92	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		11.00000	11,000	12.92	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		687.00000	714,000	13.38	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	7,000	13.38	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		56.00000	66,000	11.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		276.00000	259,000	11.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		68.00000	78,000	10.81	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	7.45	Put		238.00000	221,000	10.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		323.00000	346,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		43.00000	39,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		175.00000	194,000	10.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		95.00000	87,000	10.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		47.00000	55,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		317.00000	298,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		209.00000	229,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		79.00000	72,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		10.00000	13,000	12.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		680.00000	656,000	12.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		544.00000	570,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		14.00000	13,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		9.00000	11,000	13.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		729.00000	704,000	13.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		498.00000	524,000	12.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		18.00000	17,000	12.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		245.00000	266,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		65.00000	59,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	6,000	13.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		875.00000	849,000	13.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		82.00000	94,000	10.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		202.00000	187,000	10.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		7.00000	9,000	13.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		777.00000	752,000	13.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.32510	7.29770		10.79	0.00	0	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		681.00000	705,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		33.00000	30,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		638.00000	662,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		40.00000	37,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		725.00000	750,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		27.00000	25,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		148.00000	158,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		350.00000	333,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		212.00000	225,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		214.00000	200,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.34820	7.31820		11.04	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		296.00000	320,000	11.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		228.00000	222,000	11.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		270.00000	293,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		252.00000	245,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		324.00000	348,000	11.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		206.00000	200,000	11.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		229.00000	247,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		311.00000	299,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		487.00000	512,000	11.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		119.00000	114,000	11.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		127.00000	139,000	11.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		559.00000	541,000	11.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		210.00000	228,000	11.26	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	7.45	Put		342.00000	330,000	11.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		451.00000	476,000	11.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		133.00000	128,000	11.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,133.00000	1,162,000	12.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	14,000	12.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.32530	8.28940		13.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,406.00000	1,438,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		417.00000	413,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,378.00000	1,408,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		439.00000	433,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,444.00000	1,476,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		405.00000	401,000	12.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.16480	7.11660		10.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		78.00000	100,000	11.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		211.00000	185,000	11.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		64.00000	83,000	11.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		247.00000	218,000	11.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		94.00000	118,000	10.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		177.00000	153,000	10.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		9.00000	12,000	13.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		692.00000	647,000	13.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	15,000	12.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		644.00000	600,000	12.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	10,000	13.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		740.00000	695,000	13.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		24.00000	33,000	12.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		457.00000	418,000	12.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		529.00000	576,000	12.56	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		12.00000	11,000	12.56	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		269.00000	311,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		52.00000	46,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	7,000	13.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		838.00000	792,000	13.59	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.24560	7.19760		11.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		197.00000	222,000	11.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		249.00000	226,000	11.72	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		178.00000	202,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		280.00000	256,000	11.88	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		217.00000	248,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		219.00000	202,000	11.76	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		90.00000	103,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		542.00000	507,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		473.00000	514,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		75.00000	68,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		99.00000	113,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		501.00000	467,000	12.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		435.00000	476,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		87.00000	80,000	12.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		147.00000	167,000	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		349.00000	321,000	12.21	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		399.00000	438,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		101.00000	92,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		133.00000	151,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		385.00000	355,000	12.37	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02610	0.03070			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.08740	0.08860			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.34970	8.27450		14.22	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		654.00000	722,000	15.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		30.00000	22,000	15.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		610.00000	677,000	15.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		36.00000	27,000	15.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		699.00000	768,000	15.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		25.00000	18,000	15.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		154.00000	185,000	14.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		280.00000	235,000	14.39	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		33.00000	41,000	16.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		809.00000	741,000	16.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		38.00000	46,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		764.00000	696,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		525.00000	589,000	14.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		51.00000	39,000	14.94	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		42.00000	52,000	16.19	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	8.95	Put		718.00000	652,000	16.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		61.00000	74,000	15.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		587.00000	524,000	15.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		54.00000	66,000	15.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		630.00000	566,000	15.86	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		30.00000	36,000	16.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		856.00000	786,000	16.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		21.00000	26,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		997.00000	926,000	17.18	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		484.00000	547,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		60.00000	47,000	14.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.47100	8.39530		14.88	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		376.00000	417,000	14.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		281.00000	246,000	14.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		353.00000	391,000	14.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		308.00000	270,000	14.72	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		402.00000	444,000	14.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		257.00000	223,000	14.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		291.00000	323,000	15.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		396.00000	352,000	15.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		456.00000	502,000	14.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		211.00000	181,000	14.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		614.00000	670,000	14.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		119.00000	99,000	14.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		274.00000	303,000	15.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		429.00000	382,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		178.00000	198,000	16.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		683.00000	627,000	16.29	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		99.00000	110,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,104.00000	1,039,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		132.00000	147,000	17.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		887.00000	826,000	17.08	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		310.00000	343,000	14.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		365.00000	322,000	14.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		547.00000	599,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		152.00000	128,000	14.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		724.00000	785,000	13.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		79.00000	64,000	13.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		201.00000	223,000	15.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		606.00000	552,000	15.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		804.00000	868,000	13.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		59.00000	47,000	13.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		228.00000	252,000	15.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		533.00000	481,000	15.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		168.00000	186,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		723.00000	665,000	16.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		257.00000	285,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		462.00000	414,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		94.00000	104,000	18.02	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,149.00000	1,083,000	18.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		125.00000	138,000	17.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		930.00000	867,000	17.23	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.46700	160.92100			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.63500	163.09500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				354.37400	356.07100			3,543,740.00	1	181.00
GOVI On	04/08/2011	GOVI		348.00	Call		80,710.00000	63,740,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		80,610.00000	63,640,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		80,810.00000	63,840,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				359.67500	361.39700			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		43,970.00000	26,750,000		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		43,870.00000	26,650,000		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		44,070.00000	26,850,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	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	04/08/2011	Index Future			155.68900	155.69100			4,670,670.00	3	76.00
IGOV	On	03/11/2011	Index Future			158.01800	158.02000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.09200	416.09800			0.00	0	0.00
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	20/07/2011	Jibar Tradeable Future			5.57900	5.58000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.61000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.64100	5.65000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.72100	5.72000			0.00	450	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.81600	5.81000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.89000	5.87000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.22200	6.21000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.61400	6.58000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.92000	6.87000			0.00	0	44,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.17600	7.13000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.46000	7.41000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.75000	7.70000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.85200	350.15100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.05500	355.38900			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.56400	7.49300		3.50	0.00	0	11,676.00
R157	On	04/08/2011	Bond Future	7.50	Call		466.00000	328,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		439.00000	578,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		574.00000	417,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		351.00000	472,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		372.00000	253,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		541.00000	699,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,242.00000	1,482,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		87.00000	49,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		276.00000	378,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		694.00000	519,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,285.00000	1,050,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		90.00000	133,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,734.00000	2,459,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		4.00000	7,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.68500	7.60900		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,555.00000	2,324,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		227.00000	275,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,707.00000	2,471,000	3.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Put		200.00000	243,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,406.00000	2,181,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		258.00000	312,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.81900	7.73600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,098.00000	2,881,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		512.00000	580,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,230.00000	3,009,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		477.00000	541,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,968.00000	2,755,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		549.00000	621,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.97300	7.88300		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,267.00000	2,091,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,103.00000	1,214,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,370.00000	2,189,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,049.00000	1,155,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,167.00000	1,994,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,161.00000	1,275,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.63300	8.53800		10.00	351,408,150.00	3,000	11,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		293.00000	150,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,071.00000	3,824,000	9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.30	Call		392.00000	210,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,681.00000	3,395,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		214.00000	104,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,484.00000	4,270,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,317.00000	2,986,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		514.00000	288,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		602.00000	898,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,124.00000	1,524,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,970.00000	3,178,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		157.00000	261,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,299.00000	9,404,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	1,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.71100	8.61300		10.75	0.00	0	13,623.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,028.00000	4,405,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,504.00000	1,788,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,340.00000	4,698,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,372.00000	1,638,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,724.00000	4,121,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,646.00000	1,951,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,326.00000	2,717,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,592.00000	3,075,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,984.00000	6,668,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,060.00000	836,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,301.00000	4,877,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,814.00000	1,482,000	10.66	0.00	0	425.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.55	Call		2,615.00000	2,190,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,204.00000	3,686,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,660.00000	5,000,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,251.00000	1,498,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.79000	8.68900		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,489.00000	4,919,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,695.00000	3,044,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,766.00000	5,181,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,532.00000	2,866,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,218.00000	4,664,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,867.00000	3,231,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87500	8.77000		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,215.00000	5,672,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,178.00000	4,571,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,469.00000	5,914,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,996.00000	4,377,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,965.00000	5,435,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,366.00000	4,773,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.60391	214.61336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.00	Call		2,613.00000	2,604,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,563.00000	2,554,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,663.00000	2,654,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			234.92638	234.92792			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,428.00000	3,426,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,378.00000	3,376,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,478.00000	3,476,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.16300	7.10800		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		561.00000	441,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		131.00000	178,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		676.00000	546,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		95.00000	132,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		457.00000	350,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		178.00000	238,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.26300	7.20300		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,343.00000	2,195,000	3.26	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	03/11/2011	Bond Future	8.00	Put		124.00000	145,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,465.00000	2,315,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		108.00000	127,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,221.00000	2,075,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		139.00000	162,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.37100	7.30400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,659.00000	2,513,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		229.00000	258,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,769.00000	2,622,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		213.00000	240,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,552.00000	2,409,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		249.00000	280,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.50500	7.43100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,588.00000	1,480,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		829.00000	898,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,664.00000	1,554,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		787.00000	854,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,513.00000	1,409,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		873.00000	945,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			173.69884	173.69995			0.00	0	22,008.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,700.00000	172,699,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	1.05	Call		172,650.00000	172,649,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		172,750.00000	172,749,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			176.26849	176.26987			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,770.00000	175,768,000		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		175,720.00000	175,718,000		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		175,820.00000	175,818,000		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	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.14700	8.08200		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		386.00000	267,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		778.00000	968,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		489.00000	349,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		642.00000	811,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		299.00000	200,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		931.00000	1,141,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.25800	8.19000		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,146.00000	1,937,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		737.00000	839,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,301.00000	2,085,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		667.00000	762,000	5.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Call		1,995.00000	1,794,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		811.00000	922,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.37800	8.30600		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,025.00000	2,814,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,094.00000	1,199,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,172.00000	2,956,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,026.00000	1,126,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,880.00000	2,675,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,164.00000	1,275,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.50900	8.43200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,926.00000	2,729,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,595.00000	1,723,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,057.00000	2,856,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,519.00000	1,642,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,798.00000	2,606,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,675.00000	1,807,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.32500	8.25000		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		172.00000	98,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,532.00000	1,861,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		233.00000	139,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,319.00000	1,628,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		124.00000	68,000	6.14	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	04/08/2011	Bond Future	7.95	Put		1,759.00000	2,106,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.42900	8.35000		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,812.00000	2,522,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		749.00000	871,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,996.00000	2,697,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		679.00000	792,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,633.00000	2,353,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		825.00000	957,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.53600	8.45400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,713.00000	3,422,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,000.00000	1,122,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,890.00000	3,592,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		933.00000	1,049,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,540.00000	3,255,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,071.00000	1,200,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.65500	8.56900		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,112.00000	2,875,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,232.00000	2,415,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,253.00000	3,010,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,132.00000	2,308,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,974.00000	2,743,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,336.00000	2,525,000	7.35	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.94900	6.88800		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		379.00000	290,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		131.00000	177,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		458.00000	360,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		99.00000	136,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		309.00000	230,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		171.00000	228,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.05300	6.98500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,621.00000	1,503,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		99.00000	117,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,707.00000	1,588,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		86.00000	104,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,534.00000	1,418,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		110.00000	131,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.17300	7.09500		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,794.00000	1,680,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		191.00000	217,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,868.00000	1,753,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		178.00000	202,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,721.00000	1,610,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		206.00000	234,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.34600	7.25600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		959.00000	877,000	2.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		578.00000	636,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,007.00000	923,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		548.00000	605,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		911.00000	832,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		608.00000	669,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.43700	8.34700		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		433.00000	258,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		990.00000	1,328,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		550.00000	341,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		819.00000	1,123,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		334.00000	190,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,179.00000	1,548,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.53200	8.43800		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,694.00000	2,352,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		976.00000	1,156,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,879.00000	2,524,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		890.00000	1,057,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,509.00000	2,179,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,064.00000	1,256,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.63100	8.53300		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,674.00000	3,316,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,187.00000	1,358,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,857.00000	3,490,000	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		1,108.00000	1,270,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,496.00000	3,147,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,271.00000	1,451,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.74100	8.63900		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,150.00000	2,860,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,568.00000	2,813,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,296.00000	2,999,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,453.00000	2,691,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,006.00000	2,724,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,686.00000	2,939,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.46600	8.37600		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		431.00000	258,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,201.00000	1,572,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		547.00000	341,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,010.00000	1,349,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		334.00000	192,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,411.00000	1,814,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.55400	8.46000		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,711.00000	2,349,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,010.00000	1,204,000	8.69	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	8.80	Call		2,908.00000	2,532,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		918.00000	1,098,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,521.00000	2,173,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,110.00000	1,318,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,656.00000	4,086,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		561.00000	435,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,581.00000	2,941,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,020.00000	824,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,527.00000	1,270,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,884.00000	2,183,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,317.00000	2,916,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		752.00000	907,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.64400	8.54600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,961.00000	3,583,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,376.00000	1,564,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,154.00000	3,766,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,290.00000	1,468,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,772.00000	3,403,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,467.00000	1,664,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.74100	8.64000		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,165.00000	3,815,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,156.00000	2,376,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,340.00000	3,982,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,057.00000	2,268,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,993.00000	3,651,000	9.60	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	03/05/2012	Bond Future	8.95	Put		2,260.00000	2,487,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.98000	8.87000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		152.00000	65,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,143.00000	3,909,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		209.00000	95,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,785.00000	3,524,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		107.00000	44,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,517.00000	4,307,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,701.00000	7,848,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1.00000	1,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.04800	8.93500		14.25	146,603.22	2	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,732.00000	1,384,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,185.00000	3,703,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,900.00000	1,529,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,956.00000	3,451,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,575.00000	1,249,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,429.00000	3,969,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.11700	9.00000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,384.00000	2,932,000	15.01	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	9.00	Put		3,384.00000	3,817,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,581.00000	3,113,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,201.00000	3,618,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,193.00000	2,757,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,577.00000	4,026,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.18900	9.06900		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,843.00000	3,397,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,366.00000	4,816,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,031.00000	3,572,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,175.00000	4,611,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,660.00000	3,228,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,566.00000	5,030,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.39768	130.39838			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,398.00000	24,398,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,348.00000	24,348,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future	105.95	Call		24,448.00000	24,448,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.07142	108.07390			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,574.00000	106,571,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,524.00000	106,521,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,624.00000	106,621,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.67032	109.67287			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,423.00000	108,420,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,373.00000	108,370,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,473.00000	108,470,000		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	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.51209	106.51276			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,013.00000	104,012,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		103,963.00000	103,962,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,063.00000	104,062,000		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	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.08794	108.08861			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,589.00000	105,588,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,539.00000	105,538,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,639.00000	105,638,000		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	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.95200	8.82600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,064.00000	8,068,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,612.00000	7,616,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,520.00000	8,525,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.02700	8.89800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,187.00000	2,200,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		783.00000	1,796,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,593.00000	2,607,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.10400	8.97100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.00	Call		226.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	804,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		614.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	416,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		164.00000	1,194,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.18100	9.04400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,565.00000	519,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,938.00000	892,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,190.00000	143,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			13,985.50000	13,876.12000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.24000	351.92200			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.97100	356.67500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07430	1.06780		13.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		145.00000	177,000	15.22	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		467.00000	434,000	15.22	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		60.00000	78,000	16.88	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		882.00000	835,000	16.88	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		342.00000	393,000	13.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		164.00000	150,000	13.75	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09160	1.08500		15.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		362.00000	399,000	15.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		512.00000	483,000	15.20	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		222.00000	248,000	16.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		872.00000	832,000	16.40	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		594.00000	643,000	14.17	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		244.00000	227,000	14.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>1,246,967,825.02</b>	<b>111,411</b>	<b>989,251.00</b>
<b><u>j-Bonds</u></b>									
1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	670,200.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			150,000,000.00	1,500,000	500,000.00
AA380L On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA381L On	09/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA382L On	21/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA383L On	22/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	304,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000		104,200,000,000,000.00		1,042,000,000	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000		160,000,000,000.00		1,600,000	800,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			3,250,000,000,000.00	32,500,000	10,000,000.00
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			5,700,000,000,000.00	57,000,000	17,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			700,120,000,000.00	7,001,200	1,753,300.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000		120,000,000	120,000,000.00	1,200,000	1,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	816,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,938,300.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,002,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,003,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACCF0	On	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		1,842,820,000.00	18,428,200	18,428,200	30,479,200.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	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
BCP481	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP491	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		700,000,000,000.00		7,000,000	14,004,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000		1,520,000,000,000.00		15,200,000	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,001,000.00
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			132,822,000,000.00	1,328,220	221,370.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,003,000.00
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			14,400,000,000,000.00	144,000,000	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	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
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN137On 20/09/2011 Spot Bond			11.74000	11.74000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	7,500,000.00
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	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
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,004,000.00
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	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		2,140,000,000,000.00		21,400,000	13,400,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,400,000,000,000.00		274,000,000	75,010,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		38,651,160,000,000.00		386,511,600	103,532,600.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	13,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		4,600,000,000,000.00		46,000,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			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		414,800,000,000.00		4,148,000	1,037,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		58,121,000,000,000.00	581,210,000	194,155,000.00	
ES18	On	20/04/2018			9.25000	9.25000		7,212,076,075,000.00	779,683,900	212,593,900.00	
ES23	On	25/01/2023			10.00000	10.00000		3,445,400,000,000.00	344,540,000	172,293,000.00	
ES26	On	02/04/2026			7.85000	7.85000		693,359,100,000.00	88,326,000	44,151,000.00	
ES33	On	15/09/2033			7.50000	7.50000		2,725,294,500,000.00	363,372,600	182,240,600.00	
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,003,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000		160,000,000,000.00		1,600,000	800,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000		180,000,000,000.00		1,800,000	6,900,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000		820,000,000,000.00		8,200,000	8,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRE2E	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
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	400,000,000.00
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
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,001,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,006,000.00
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	100,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	15.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB83 On	27/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	12/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD15iOn	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15iOn	11/10/2011	Spot Bond			100.00000	100.00000		26,412,000,000,000.00		264,120,000	264,120,000.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000		360,000,000,000.00	3,600,000,000.00	3,600,000	600,000.00
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		600,000,000,000.00	6,000,000,000.00	6,000,000	6,006,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00	196,000,000,000.00	196,000,000	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	13,001,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000		6,600,000,000,000.00		66,000,000	11,000,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		1,362,390,000,000.00		13,623,900	8,623,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000		7,000,000,000,000.00		70,000,000	70,000,000.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000		50,000,000,000,000.00		500,000,000	500,000,000.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000.00
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			15,200,000,000,000.00	152,000,000	38,503,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	3,900,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	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
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		300,000,000.00	3,000,000.00	3,000,000	3,000,000.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		25,400,000,000,000.00	254,000,000	254,000,000	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,656,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00	58,000,000	58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,000,000.00
MTNC0	On	10/10/2011			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
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		486,900,000,000.00		4,869,000	4,872,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,001,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	7,450,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	3,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,005,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		2,600,000,000,000.00		26,000,000	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000		14,200,000,000,000.00		142,000,000	87,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,041,570,000,000.00		10,415,700	5,415,700.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	12,505,000.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.58000	5.50500		334,800,000,000.00		60,000,000	12,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.53000	7.46000		350,898,119,177,310.00		46,600,015,827	11,004,508,400.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61000	8.51500		194,054,344,054,620.00	22,538,251,342	8,316,641,600.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		11,121,600,000,000.00	9,268,000,000	2,830,446,925.00	
R197	On	07/12/2023	Spot Bond			2.58000	2.58000		2,281,571,400,000.00	884,330,000	206,345,000.00	
R201	On	21/12/2014	Spot Bond			7.13500	7.08000		53,770,747,222,375.00	7,536,194,425	3,525,848,425.00	
R202	On	07/12/2033	Spot Bond			2.60000	2.60000		3,842,800,000,000.00	1,478,000,000	2,561,033,000.00	
R203	On	15/09/2017	Spot Bond			8.11500	8.05000		87,885,879,957,045.00	10,830,052,983	5,179,480,367.00	
R204	On	21/12/2018	Spot Bond			8.29500	8.22000		157,613,628,218,445.00	19,001,040,171	6,887,585,200.00	
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			6.92000	6.86000		49,132,066,881,800.00	7,100,009,665	2,284,118,000.00	
R207	On	15/01/2020	Spot Bond			8.41000	8.32000		212,438,334,797,980.00	25,260,206,278	8,494,470,800.00	
R208	On	31/03/2021	Spot Bond			8.44000	8.35000		208,315,307,951,000.00	24,681,908,525	7,815,861,345.00	
R209	On	31/03/2036	Spot Bond			8.96000	8.85000		161,284,726,758,400.00	18,000,527,540	8,149,861,819.00	
R210	On	31/03/2028	Spot Bond			2.65000	2.65000		4,573,900,000,000.00	1,726,000,000	1,194,020,000.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			4,018,905,000,000.00	2,029,750,000	873,691,114.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			1,029,266,000,000.00	397,400,000	443,110,100.00
R213	On	28/02/2031	Spot Bond			8.93000	8.80500			31,140,322,368,800.00	3,487,158,160	1,210,108,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			32,735,040,000,000.00	5,036,160,000	2,366,335,810.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,002,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000		180,000,000,000.00	180,000,000,000.00	1,800,000	900,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	1,000,000,000,000.00	10,000,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
SMF2	On	14/10/2011	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
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	8,000,000.00
SYN817	On	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000		3,500,000,000,000.00		35,000,000	35,000,000.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000		24,400,000,000,000.00	244,000,000	244,000,000	122,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000		74,011,000,000,000.00		740,110,000	370,110,000.00
THE9A2	On	18/01/2016			100.00000	100.00000		50,600,000,000,000.00		506,000,000	252,000,000.00
THE9A3	On	18/07/2016			100.00000	100.00000		177,700,000,000,000.00		1,777,000,000	816,000,000.00
THE9B1	On	18/07/2016			100.00000	100.00000		13,800,000,000,000.00		138,000,000	69,000,000.00
THE9C	On	18/07/2016			100.00000	100.00000		33,500,000,000,000.00		335,000,000	20,000,000.00
THE9D	On	18/07/2016			100.00000	100.00000		5,880,000,000,000.00		58,800,000	19,500,000.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	2,002,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		200,600,000,000,000.00		2,006,000,000	1,000,003,000.00
TN20	On	17/09/2020			100.00000	100.00000		78,111,180,000,000.00		781,111,800	244,114,800.00
TN23	On	06/11/2023			100.00000	100.00000		23,400,000,000,000.00		234,000,000	74,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			43,800,000,000,000.00	438,000,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	25,409,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			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
TSP119	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			14,340,140,000,000.00	143,401,400	35,566,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	12,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			19,540,000,000,000.00	195,400,000	57,700,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			41,200,000,000,000.00	412,000,000	206,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		14,600,000,000,000.00		146,000,000	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		25,040,000,000,000.00		250,400,000	125,200,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,890,015,391,462,780.00</b>	<b>220,585,606,436</b>	<b>82,138,444,470.00</b>
<b>Grand Total:</b>							<b>2,890,016,638,430,600.00</b>	<b>220,585,717,847</b>	<b>82,139,433,721.00</b>