



# Daily MTM Report

Daily summary for: 28/07/2011

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			6.75040	6.72810		14.83	122,391,502.40	18,131	348,787.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		6.00000	6,000	23.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,328.00000	1,306,000	23.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		6.00000	5,000	23.55	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,378.00000	1,355,000	23.55	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		7.00000	6,000	22.90	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,279.00000	1,256,000	22.90	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		1,082.00000	1,060,000	21.61	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		10.00000	10,000	21.61	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		25.00000	25,000	19.03	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		697.00000	675,000	19.03	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		126.00000	132,000	15.15	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		198.00000	182,000	15.15	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		96.00000	100,000	15.79	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		268.00000	250,000	15.79	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		744.00000	722,000	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		22.00000	22,000	19.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		888.00000	865,000	20.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		16.00000	15,000	20.32	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		166.00000	179,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		138.00000	129,000	14.92	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		97.00000	90,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		225.00000	240,000	15.10	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		427.00000	407,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		55.00000	57,000	17.09	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,072.00000	3,050,000	29.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		604.00000	583,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		32.00000	33,000	18.38	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		514.00000	493,000	17.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		42.00000	43,000	17.73	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		80.00000	74,000	15.19	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		258.00000	274,000	15.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		145.00000	152,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		167.00000	152,000	14.83	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		232.00000	215,000	15.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		110.00000	115,000	15.47	57,500.00	500	2,480.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		792.00000	769,000	19.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		20.00000	19,000	19.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		83.00000	87,000	16.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		305.00000	287,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		14.00000	13,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		936.00000	913,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		48.00000	49,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		470.00000	449,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		72.00000	75,000	16.44	112,500.00	1,500	2,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		344.00000	325,000	16.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		370.00000	389,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		42.00000	39,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		11.00000	11,000	21.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		1,033.00000	1,011,000	21.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		979.00000	1,001,000	16.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		37.00000	37,000	18.06	18,500.00	500	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		559.00000	537,000	18.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		18.00000	17,000	19.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		840.00000	817,000	19.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		929.00000	951,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	1,000	16.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	23.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,427.00000	1,405,000	23.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		880.00000	902,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		13.00000	12,000	20.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		985.00000	962,000	20.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		454.00000	474,000	15.64	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		26.00000	24,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,029.00000	1,051,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		63.00000	65,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		385.00000	365,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		194.00000	208,000	15.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		116.00000	108,000	15.01	0.00	0	400.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		29.00000	28,000	18.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		651.00000	628,000	18.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		8.00000	8,000	22.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		1,180.00000	1,158,000	22.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.84070	6.81780		15.42	10,411,545.40	1,522	50,992.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		120.00000	124,000	17.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		652.00000	633,000	17.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		111.00000	115,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		693.00000	674,000	17.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		128.00000	133,000	17.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		610.00000	592,000	17.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		229.00000	219,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		297.00000	310,000	15.43	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,234.00000	1,213,000	20.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		52.00000	54,000	20.73	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		382.00000	366,000	16.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		200.00000	207,000	16.11	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		570.00000	552,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		138.00000	143,000	17.27	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		713.00000	734,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		45.00000	43,000	15.45	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		779.00000	759,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		97.00000	100,000	18.42	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		480.00000	498,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		112.00000	107,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		516.00000	534,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		98.00000	93,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		630.00000	651,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		62.00000	60,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		49.00000	51,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,281.00000	1,260,000	20.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		889.00000	912,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		21.00000	21,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		104.00000	107,000	18.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		736.00000	716,000	18.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		324.00000	338,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		206.00000	197,000	15.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		272.00000	284,000	15.42	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		254.00000	243,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		58.00000	60,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,140.00000	1,119,000	20.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		74.00000	77,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		956.00000	936,000	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		252.00000	260,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		284.00000	269,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		591.00000	611,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		73.00000	70,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		553.00000	572,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		85.00000	81,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		844.00000	866,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		26.00000	25,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		65.00000	68,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,047.00000	1,027,000	19.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		85.00000	88,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		867.00000	847,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		382.00000	398,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		164.00000	157,000	15.43	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		982.00000	1,005,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		14.00000	14,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		62.00000	64,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		1,094.00000	1,073,000	20.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		531.00000	513,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		149.00000	154,000	17.04	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.93260	6.90940		15.53	949,766.20	137	16,831.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		298.00000	305,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		425.00000	408,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		282.00000	288,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		459.00000	441,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		316.00000	323,000	15.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		393.00000	376,000	15.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		311.00000	317,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		402.00000	384,000	15.71	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		262.00000	268,000	16.26	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		503.00000	485,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		235.00000	240,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		576.00000	557,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		397.00000	410,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		288.00000	277,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		248.00000	253,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		539.00000	520,000	16.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		424.00000	437,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		265.00000	254,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		170.00000	174,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		811.00000	791,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		115.00000	117,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,156.00000	1,134,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		199.00000	203,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		690.00000	670,000	17.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		85.00000	86,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,476.00000	1,453,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		451.00000	465,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		242.00000	232,000	15.39	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		81.00000	83,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,522.00000	1,500,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		372.00000	384,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		313.00000	301,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		110.00000	112,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,201.00000	1,179,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		277.00000	283,000	16.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		468.00000	450,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		480.00000	494,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		221.00000	211,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		189.00000	193,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		730.00000	710,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		92.00000	94,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,383.00000	1,361,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		126.00000	129,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,067.00000	1,046,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		294.00000	300,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		435.00000	417,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		510.00000	524,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		201.00000	191,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		133.00000	135,000	18.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		1,024.00000	1,002,000	18.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		105.00000	107,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,246.00000	1,224,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		121.00000	123,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		1,112.00000	1,090,000	19.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		96.00000	98,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,337.00000	1,315,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		210.00000	215,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		651.00000	632,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		222.00000	227,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		613.00000	594,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		348.00000	359,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		339.00000	326,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.02920	7.00580		15.57	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		332.00000	339,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		576.00000	560,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		317.00000	324,000	16.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		611.00000	595,000	16.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		347.00000	354,000	16.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		541.00000	525,000	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.13300	7.10950		16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		452.00000	461,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		543.00000	528,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		435.00000	443,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		576.00000	560,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		470.00000	479,000	16.04	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		511.00000	496,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		609.00000	594,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		418.00000	427,000	16.46	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.23730	7.21370		16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		396.00000	403,000	17.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		882.00000	866,000	17.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		383.00000	390,000	17.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		919.00000	903,000	17.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		409.00000	416,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		845.00000	829,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,114.00000	1,097,000	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		328.00000	334,000	18.09	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.23010	8.20520		17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		962.00000	972,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,257.00000	1,242,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		947.00000	956,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,292.00000	1,276,000	18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		978.00000	988,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,223.00000	1,208,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		928.00000	913,000	17.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,133.00000	1,143,000	17.29	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.02740	9.00250		18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,337.00000	1,346,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,535.00000	1,519,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,321.00000	1,330,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,569.00000	1,553,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,352.00000	1,362,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,500.00000	1,485,000	18.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.75040	6.72810		14.83	236,264.00	35	449.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			5,502.00000	5,655,000	17.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			42,692.00000	40,615,000	17.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			4,807.00000	4,915,000	17.41	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			46,997.00000	44,875,000	17.41	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			6,307.00000	6,513,000	16.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			38,497.00000	36,473,000	16.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			51,397.00000	49,238,000	17.73	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			4,207.00000	4,278,000	17.73	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				6.84070	6.81780		15.42	143,654.70	21	31.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call			20,035.00000	20,686,000	16.11	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put			38,255.00000	36,616,000	16.11	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call			18,578.00000	19,184,000	16.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put			41,798.00000	40,114,000	16.35	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call			21,615.00000	22,313,000	15.88	0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put			34,835.00000	33,243,000	15.88	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future				11.01580	10.99050		12.17	27,506,452.60	2,497	32,791.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call			68.00000	69,000	13.77	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put			578.00000	553,000	13.77	0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call			61.00000	61,000	13.93	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put			621.00000	595,000	13.93	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call			76.00000	77,000	13.61	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put			536.00000	511,000	13.61	0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call			48.00000	48,000	14.25	0.00	0	8,945.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		708.00000	682,000	14.25	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		18.00000	17,000	15.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,128.00000	1,101,000	15.69	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		215.00000	196,000	12.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		205.00000	212,000	12.17	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		548.00000	567,000	13.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		58.00000	51,000	13.42	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		232.00000	240,000	12.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		192.00000	174,000	12.30	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		343.00000	321,000	12.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		133.00000	137,000	12.81	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		291.00000	302,000	12.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		151.00000	136,000	12.55	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		276.00000	255,000	12.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		166.00000	171,000	12.49	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		149.00000	153,000	12.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		309.00000	287,000	12.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		28.00000	27,000	15.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		938.00000	911,000	15.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		39.00000	38,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		799.00000	772,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		34.00000	34,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		844.00000	818,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		119.00000	122,000	12.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		379.00000	356,000	12.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		357.00000	371,000	12.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		117.00000	105,000	12.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		43.00000	43,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		753.00000	727,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		31.00000	30,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		891.00000	864,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		429.00000	445,000	13.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		89.00000	79,000	13.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.15150	11.12540			334,545.00	30	9,333.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		209.00000	211,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		734.00000	710,000	14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		197.00000	199,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		772.00000	748,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		221.00000	224,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		696.00000	673,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		111.00000	111,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,186.00000	1,160,000	15.57	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		312.00000	317,000	13.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		487.00000	466,000	13.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		156.00000	157,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		931.00000	906,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		186.00000	187,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		811.00000	786,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		760.00000	777,000	13.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		135.00000	126,000	13.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		621.00000	635,000	13.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		196.00000	184,000	13.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.29050	11.26360		14.18	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		443.00000	449,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		629.00000	609,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		426.00000	431,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		662.00000	641,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		461.00000	468,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		597.00000	578,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		409.00000	414,000	14.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		695.00000	674,000	14.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		308.00000	312,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		944.00000	922,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		647.00000	660,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		383.00000	370,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		334.00000	338,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		870.00000	848,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		224.00000	226,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,260.00000	1,236,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		480.00000	487,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		566.00000	547,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		704.00000	717,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		340.00000	327,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		362.00000	367,000	14.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		798.00000	777,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		594.00000	606,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		430.00000	416,000	14.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.43700	11.41020		14.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		471.00000	475,000	15.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		911.00000	888,000	15.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		456.00000	460,000	15.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		946.00000	923,000	15.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		487.00000	491,000	14.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		877.00000	854,000	14.99	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08640		19.80	0.00	0	12,358.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		671.00000	696,000	16.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		31.00000	26,000	16.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		132.00000	133,000	19.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		492.00000	463,000	19.80	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,641.00000	1,671,000	21.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	21.85	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,360.00000	1,141,330,000	30.35	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08800	0.08760		21.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		894.00000	924,000	19.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		134.00000	124,000	19.24	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		374.00000	385,000	21.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		614.00000	585,000	21.45	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,770.00000	1,809,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		10.00000	9,000	18.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.64180	9.66630		11.65	48,469,328.60	5,027	65,141.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		183.00000	167,000	11.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		167.00000	175,000	11.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		161.00000	146,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		195.00000	204,000	11.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		211.00000	194,000	11.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		145.00000	152,000	11.77	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		258.00000	270,000	12.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		124.00000	112,000	12.16	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		757.00000	778,000	14.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		23.00000	20,000	14.21	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		422.00000	400,000	12.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		56.00000	58,000	12.52	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		36.00000	31,000	13.70	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		620.00000	639,000	13.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		72.00000	64,000	12.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		406.00000	422,000	12.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		12.00000	10,000	15.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		996.00000	1,018,000	15.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		345.00000	324,000	12.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		79.00000	82,000	12.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		15.00000	13,000	14.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		899.00000	921,000	14.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		13.00000	11,000	14.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		947.00000	969,000	14.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		18.00000	15,000	14.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		852.00000	873,000	14.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.74710	9.77070		12.80	3,411,485.00	350	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		305.00000	291,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		334.00000	344,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		286.00000	273,000	13.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		365.00000	376,000	13.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		326.00000	311,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		305.00000	314,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		235.00000	223,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		464.00000	476,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		434.00000	416,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		213.00000	219,000	12.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		598.00000	576,000	12.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		127.00000	129,000	12.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		529.00000	508,000	12.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		158.00000	161,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.85550	9.87970		13.24	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		341.00000	330,000	13.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		561.00000	575,000	13.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		325.00000	314,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		595.00000	609,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		358.00000	346,000	13.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		528.00000	541,000	13.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		939.00000	916,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		109.00000	111,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		296.00000	285,000	14.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		666.00000	680,000	14.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		459.00000	444,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		379.00000	389,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		978.00000	955,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		98.00000	100,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		414.00000	400,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		434.00000	445,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		213.00000	205,000	14.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		933.00000	950,000	14.97	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			388.56500	388.73100			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			394.36200	394.53100			0.00	0	0.00
AL7T	On	02/02/2012	Index Future			400.37000	400.54100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.48500	356.64400			0.00	0	949.00
ALBI	On	03/11/2011	Index Future			361.80400	361.96500			0.00	0	39.00
ALBI	On	02/02/2012	Index Future			367.31500	367.47900			0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future			6.70430	6.70000		14.63	0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Call		0.00000	52,000	14.63	0.00	11,000	11,000.00
ANY DA	On	03/08/2011	Can-Do Future	6.70	Put		0.00000	48,000	14.63	0.00	0	0.00
ANY DA	On	03/08/2011	Can-Do Future	6.75	Call		0.00000	33,000	15.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	03/08/2011	Can-Do Future	6.75	Put		0.00000	79,000	15.21	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Call		0.00000	82,000	14.71	0.00	0	0.00
ANY DAOn	03/08/2011	Can-Do Future	6.65	Put		0.00000	28,000	14.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.38670	7.37260		10.83	0.00	0	25,354.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		727.00000	741,000	14.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	4,000	14.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		679.00000	692,000	14.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		6.00000	5,000	14.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		776.00000	790,000	14.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	3,000	14.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		78.00000	79,000	11.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		205.00000	192,000	11.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		94.00000	96,000	11.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		171.00000	159,000	11.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		398.00000	411,000	12.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		25.00000	24,000	12.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		235.00000	245,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		62.00000	58,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		65.00000	65,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		242.00000	228,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		273.00000	284,000	12.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		50.00000	47,000	12.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		14.00000	13,000	13.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		591.00000	576,000	13.46	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	6.75	Call		631.00000	644,000	14.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		8.00000	7,000	14.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		12.00000	11,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		639.00000	624,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		583.00000	596,000	13.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		10.00000	9,000	13.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		313.00000	325,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		40.00000	38,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	6,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		784.00000	769,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		113.00000	115,000	10.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		140.00000	128,000	10.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		10.00000	9,000	13.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		687.00000	672,000	13.94	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.40040	7.38620		11.23	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		756.00000	769,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		20.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		711.00000	724,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		25.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		802.00000	821,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		16.00000	21,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		154.00000	159,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		268.00000	259,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		249.00000	257,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		163.00000	157,000	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.41700	7.40390		11.31	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		351.00000	360,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		197.00000	193,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		323.00000	331,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		219.00000	214,000	11.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		381.00000	390,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		177.00000	173,000	11.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		270.00000	277,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		266.00000	260,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		552.00000	563,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		98.00000	96,000	11.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		151.00000	156,000	12.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		497.00000	489,000	12.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		249.00000	255,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		295.00000	288,000	11.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		515.00000	526,000	11.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		111.00000	109,000	11.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,216.00000	1,229,000	13.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	12,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.46010	8.45930		13.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,541.00000	1,542,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		382.00000	382,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,503.00000	1,504,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		394.00000	394,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,579.00000	1,580,000	12.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		370.00000	370,000	12.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.10670	7.08960		11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		63.00000	70,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		223.00000	213,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		51.00000	57,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		261.00000	250,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		77.00000	85,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		187.00000	178,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	7,000	14.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		716.00000	700,000	14.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	8,000	13.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		667.00000	651,000	13.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	5,000	14.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		765.00000	748,000	14.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		17.00000	20,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		477.00000	463,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		501.00000	517,000	13.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		11.00000	10,000	13.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		243.00000	257,000	11.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		53.00000	50,000	11.96	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	4,000	14.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		863.00000	847,000	14.68	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.18620	7.16790		11.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		179.00000	185,000	11.93	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	7.25	Put		261.00000	249,000	11.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		161.00000	167,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		293.00000	281,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		198.00000	205,000	11.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		230.00000	219,000	11.75	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		79.00000	82,000	13.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		561.00000	546,000	13.34	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		444.00000	460,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		76.00000	74,000	12.20	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		87.00000	91,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		519.00000	505,000	13.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		406.00000	422,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		88.00000	86,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		131.00000	136,000	12.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		363.00000	350,000	12.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		371.00000	386,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		103.00000	100,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		119.00000	123,000	12.64	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		401.00000	387,000	12.64	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04150	0.04880			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.07970	0.07250			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.40920	8.40380		15.57	588,644.00	70	970.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		770.00000	775,000	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.65	Put		16.00000	16,000	16.83	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Call		724.00000	729,000	16.74	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.70	Put		20.00000	20,000	16.74	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Call		817.00000	822,000	16.91	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.60	Put		13.00000	13,000	16.91	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Call		203.00000	203,000	15.57	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.40	Put		199.00000	194,000	15.57	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Call		43.00000	42,000	17.79	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.05	Put		689.00000	683,000	17.79	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Call		48.00000	48,000	17.62	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.00	Put		644.00000	639,000	17.62	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Call		634.00000	638,000	16.57	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.80	Put		30.00000	29,000	16.57	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Call		55.00000	54,000	17.45	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.95	Put		601.00000	595,000	17.45	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Call		79.00000	79,000	16.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.80	Put		475.00000	470,000	16.94	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Call		70.00000	70,000	17.11	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	8.85	Put		516.00000	511,000	17.11	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Call		38.00000	37,000	17.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.10	Put		734.00000	728,000	17.97	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Call		26.00000	25,000	18.48	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	9.25	Put		872.00000	866,000	18.48	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Call		590.00000	595,000	16.49	0.00	0	0.00
CHF / RO_n	19/09/2011	Foreign Exchange Future	7.85	Put		36.00000	36,000	16.49	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			8.53010	8.52330		15.42	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		448.00000	447,000	15.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		225.00000	217,000	15.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		420.00000	419,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		247.00000	239,000	15.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		477.00000	476,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		204.00000	196,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		345.00000	343,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		322.00000	313,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		538.00000	538,000	14.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		165.00000	158,000	14.93	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		714.00000	715,000	14.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		91.00000	85,000	14.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		324.00000	320,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		351.00000	340,000	15.42	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		208.00000	203,000	16.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		585.00000	573,000	16.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		111.00000	107,000	17.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		988.00000	977,000	17.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		152.00000	147,000	17.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		779.00000	767,000	17.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		369.00000	367,000	15.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		296.00000	287,000	15.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		640.00000	641,000	14.75	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		117.00000	111,000	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
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		832.00000	835,000	14.44		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		59.00000	55,000	14.44		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		236.00000	232,000	16.13		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		513.00000	502,000	16.13		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		917.00000	920,000	14.32		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		44.00000	40,000	14.32		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		268.00000	264,000	15.85		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		445.00000	434,000	15.85		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		195.00000	190,000	16.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		622.00000	610,000	16.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		304.00000	300,000	15.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		381.00000	370,000	15.56		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		105.00000	100,000	17.97		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,032.00000	1,020,000	17.97		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		142.00000	138,000	17.26		0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		819.00000	808,000	17.26		0.00	0	0.00
CRD1	On 04/08/2011	Index Future			161.63000	161.65500				0.00	0	2.00
CRD1	On 03/11/2011	Index Future			163.81900	163.84400				0.00	0	0.00
CRD1	On 02/02/2012	Index Future			166.03300	166.05800				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI			357.40200	357.55700			0.00	0	182.00
GOVI	On	04/08/2011	GOVI	348.00	Call		95,570.00000	94,020,000		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		95,470.00000	93,920,000		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		95,670.00000	94,120,000		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			362.73400	362.89100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		58,910.00000	57,340,000		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		58,810.00000	57,240,000		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		59,010.00000	57,440,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI			368.26000	368.42000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		5,800.00000	7,400,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		5,900.00000	7,500,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		5,700.00000	7,300,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			156.31500	156.03900			0.00	0	83.00
IGOV	On	03/11/2011	Index Future			158.64700	158.36700			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			161.06400	160.78000			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			422.71500	421.88800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			435.62300	434.77300			0.00	0	29.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.60000	5.61000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.63000	5.62000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.69000	5.69000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.75000	5.76000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.82000	5.83000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.01000	6.02000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.27000	6.28000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.53000	6.56000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.77000	6.81000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.02000	7.07000			0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.29000	7.35000			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
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/08/2011	Index Future			351.15300	351.33100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.39200	356.57200			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			361.82100	362.00500			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			7.36900	7.36000		3.50	344,787,880.00	2,720	7,535.00
R157	On	04/08/2011	Bond Future	7.50	Call		623.00000	583,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		73.00000	69,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		788.00000	748,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		42.00000	38,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		475.00000	436,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		121.00000	118,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		688.00000	709,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		56.00000	41,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		23.00000	20,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		964.00000	925,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,719.00000	1,683,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1.00000	1,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		3,252.00000	3,217,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.47600	7.46600		3.50	270,439,223.40	2,220	3,387.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,972.00000	2,936,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		117.00000	118,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		3,134.00000	3,099,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		100.00000	102,000	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	8.20	Call		2,811.00000	2,776,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		135.00000	137,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.59100	7.58100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,479.00000	3,448,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		360.00000	363,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,618.00000	3,587,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		332.00000	335,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,341.00000	3,310,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		389.00000	392,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.72800	7.71700		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,569.00000	2,542,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		874.00000	882,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,679.00000	2,653,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		827.00000	836,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,460.00000	2,434,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		923.00000	932,000	3.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.89500	7.88300			0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		346.00000	311,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		494.00000	458,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		199.00000	163,000		0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	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
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			8.49700	8.49200		10.00	0.00	0	13,376.00
R186	On	04/08/2011	Bond Future	8.25	Call		73.00000	52,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,414.00000	2,440,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		130.00000	99,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		1,982.00000	1,998,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		38.00000	26,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		2,871.00000	2,906,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		1,583.00000	1,589,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		218.00000	176,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		118.00000	100,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,077.00000	2,011,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,255.00000	4,206,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		4.00000	3,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,736.00000	10,689,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.57100	8.56700		10.75	0.00	0	13,315.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,149.00000	5,110,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,195.00000	1,194,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,476.00000	5,437,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,079.00000	1,077,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,830.00000	4,792,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,323.00000	1,322,000	11.07	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.75	Put		1,947.00000	1,948,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,642.00000	3,606,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,501.00000	5,517,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,006.00000	985,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,838.00000	3,848,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,780.00000	1,753,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,616.00000	2,584,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,775.00000	2,781,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,810.00000	5,771,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		971.00000	970,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.64600	8.64100		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,621.00000	5,582,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,387.00000	2,394,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,908.00000	5,868,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,234.00000	2,240,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,341.00000	5,302,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,550.00000	2,556,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.72600	8.72200		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,332.00000	6,302,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,863.00000	3,869,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,593.00000	6,563,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,688.00000	3,694,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,076.00000	6,046,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,045.00000	4,051,000	12.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.81400	8.80900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		524.00000	568,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		80.00000	124,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		970.00000	1,015,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			215.09051	214.81302			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,813.00000	3,091,000		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		2,763.00000	3,041,000		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		2,863.00000	3,141,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future			212.15872	211.87730			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		0.00000	159,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		123.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		0.00000	109,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		173.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		0.00000	209,000		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	03/11/2011	Bond Future	211.95	Put		73.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			236.02361	235.11948			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,619.00000	4,524,000		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		3,569.00000	4,474,000		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		3,669.00000	4,574,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future			239.50645	238.58894			0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Call		89.00000	1,006,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Call		39.00000	956,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Call		139.00000	1,056,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.00800	6.99800		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		771.00000	739,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		7.00000	5,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		918.00000	887,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		3.00000	2,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		628.00000	596,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		15.00000	13,000	2.74	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			7.09500	7.08500		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,618.00000	2,591,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		65.00000	66,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,746.00000	2,718,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		56.00000	56,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,490.00000	2,463,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		74.00000	76,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.18600	7.17400		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,926.00000	2,897,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		157.00000	159,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		3,040.00000	3,011,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		144.00000	147,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,814.00000	2,786,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		171.00000	175,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.30400	7.29200		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,767.00000	1,746,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		676.00000	684,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,848.00000	1,827,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		638.00000	646,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,687.00000	1,667,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		714.00000	723,000	3.05	0.00	0	0.00
R201	On	02/08/2012	Bond Future			7.45900	7.44500			0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		120.00000	89,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		228.00000	198,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		11.00000	0,000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	20,000		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			174.52742	174.51405			0.00	0	22,118.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,514.00000	173,527,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,464.00000	173,477,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,564.00000	173,577,000		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			177.10255	177.08947			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,589.00000	176,603,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		176,539.00000	176,553,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		176,639.00000	176,653,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future			177.13605	177.12242			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		122.00000	136,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		72.00000	86,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	176.95	Call		172.00000	186,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.95900	7.95000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		458.00000	412,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		218.00000	215,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		619.00000	570,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		140.00000	134,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		324.00000	282,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		324.00000	325,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.06100	8.05200		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,515.00000	2,479,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		470.00000	476,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,688.00000	2,651,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		418.00000	423,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,346.00000	2,311,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		527.00000	534,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.17000	8.16000		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,405.00000	3,368,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		828.00000	836,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,563.00000	3,527,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		772.00000	780,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,249.00000	3,213,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		888.00000	896,000	6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			8.29000	8.28000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,274.00000	3,243,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,299.00000	1,311,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,415.00000	3,383,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,233.00000	1,244,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		3,136.00000	3,105,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,369.00000	1,381,000	6.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future			8.42700	8.41600			0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		341.00000	296,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		543.00000	498,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		138.00000	93,000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		0.00000	0,000		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			8.14800	8.14000		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		104.00000	80,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		868.00000	888,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		172.00000	140,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		663.00000	674,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		59.00000	42,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,098.00000	1,125,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.24500	8.23500		6.75	0.00	0	2,130.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Call		3,165.00000	3,119,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		499.00000	506,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,365.00000	3,318,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		445.00000	451,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,970.00000	2,924,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		559.00000	566,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.34400	8.33400		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		4,089.00000	4,047,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		766.00000	775,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,277.00000	4,234,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		711.00000	719,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,905.00000	3,863,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		827.00000	836,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.45500	8.44400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,399.00000	3,362,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1,906.00000	1,923,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,549.00000	3,511,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1,815.00000	1,831,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,252.00000	3,216,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,001.00000	2,019,000	7.35	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.58000	8.56900			0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		329.00000	381,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		90.00000	143,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		567.00000	620,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.72700	6.71800		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		631.00000	610,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		4.00000	3,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		740.00000	719,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		2.00000	1,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		526.00000	504,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		10.00000	8,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.80600	6.79500		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,946.00000	1,925,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		41.00000	42,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		2,039.00000	2,017,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		35.00000	36,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,854.00000	1,833,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		48.00000	49,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.89100	6.87900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		2,103.00000	2,083,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		113.00000	114,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		2,182.00000	2,162,000	2.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Put		104.00000	106,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		2,026.00000	2,006,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		123.00000	125,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.02500	7.01100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,179.00000	1,164,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		413.00000	420,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,234.00000	1,218,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		390.00000	396,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,126.00000	1,111,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		438.00000	445,000	2.03	0.00	0	0.00
R206	On	02/08/2012	Bond Future			7.22100	7.20500			0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		61.00000	39,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		128.00000	106,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		7.00000	28,000		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			8.26800	8.25900		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		365.00000	316,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		417.00000	420,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		521.00000	465,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		285.00000	281,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		243.00000	202,000	6.98	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	04/08/2011	Bond Future	8.20	Put		583.00000	594,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.35600	8.34700		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,937.00000	2,894,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		711.00000	718,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,136.00000	3,092,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		638.00000	645,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,738.00000	2,696,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		784.00000	793,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.44700	8.43800		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,960.00000	3,920,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		956.00000	965,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,153.00000	4,112,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		888.00000	896,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,772.00000	3,732,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,031.00000	1,040,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.55100	8.54100		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,363.00000	3,328,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,263.00000	2,281,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,518.00000	3,482,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,158.00000	2,175,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,212.00000	3,177,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,374.00000	2,392,000	8.37	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.66700	8.65600			0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		482.00000	425,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	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
R207	On	02/08/2012	Bond Future	8.80	Call		737.00000	680,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		226.00000	169,000		0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		0.00000	0,000		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			8.29200	8.28800		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		330.00000	293,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		563.00000	550,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		476.00000	435,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		403.00000	386,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		218.00000	186,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		759.00000	751,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.37400	8.37000		8.50	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,970.00000	2,945,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		732.00000	731,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,182.00000	3,157,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		655.00000	654,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,763.00000	2,739,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		816.00000	816,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,159.00000	3,171,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		600.00000	588,000	8.18	0.00	0	1,995.00

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	8.20	Put		2,135.00000	2,142,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,110.00000	1,093,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,673.00000	1,653,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,494.00000	1,498,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,623.00000	3,598,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		522.00000	521,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.45700	8.45300		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,250.00000	4,228,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,123.00000	1,125,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,453.00000	4,431,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,048.00000	1,049,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,051.00000	4,029,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,204.00000	1,206,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.54900	8.54400		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,431.00000	4,408,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,876.00000	1,882,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,614.00000	4,590,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,785.00000	1,790,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,252.00000	4,228,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,973.00000	1,978,000	9.60	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.64900	8.64500			0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		582.00000	559,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		857.00000	835,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	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
R208	On	02/08/2012	Bond Future	8.70	Call		305.00000	283,000		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		0.00000	0,000		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			8.87600	8.86200		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		13.00000	7,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,941.00000	3,045,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		27.00000	15,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,540.00000	2,638,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6.00000	3,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,353.00000	3,460,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,763.00000	8,653,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.94200	8.92700		14.25	0.00	0	2,736.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,591.00000	1,533,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,983.00000	3,041,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,758.00000	1,696,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,752.00000	2,806,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,435.00000	1,380,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,227.00000	3,288,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00700	8.99200		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
R209	On	02/02/2012	Bond Future	9.00	Call		3,282.00000	3,214,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,221.00000	3,267,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,480.00000	3,410,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,038.00000	3,083,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,090.00000	3,024,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,412.00000	3,461,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.07700	9.06100		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,762.00000	3,694,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,225.00000	4,278,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,951.00000	3,881,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,034.00000	4,085,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,579.00000	3,512,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,425.00000	4,479,000	15.45	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.15100	9.13500			0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		849.00000	730,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		1,213.00000	1,094,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		482.00000	363,000		0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On 04/08/2011	Bond Future				131.26835	131.25839			0.00	0	615.00
R210	On 04/08/2011	Bond Future	106.00	Call			25,258.00000	25,268,000		0.00	0	0.00
R210	On 04/08/2011	Bond Future	106.00	Put			0.00000	0,000		0.00	0	0.00
R210	On 04/08/2011	Bond Future	106.05	Call			25,208.00000	25,218,000		0.00	0	0.00
R210	On 04/08/2011	Bond Future	106.05	Put			0.00000	0,000		0.00	0	0.00
R210	On 04/08/2011	Bond Future	105.95	Call			25,308.00000	25,318,000		0.00	0	0.00
R210	On 04/08/2011	Bond Future	105.95	Put			0.00000	0,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future				131.50394	131.49385			0.00	0	0.00
R210	On 03/11/2011	Bond Future	131.00	Call			494.00000	504,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future	131.00	Put			0.00000	0,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future	131.05	Call			444.00000	454,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future	131.05	Put			0.00000	0,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future	130.95	Call			544.00000	554,000		0.00	0	0.00
R210	On 03/11/2011	Bond Future	130.95	Put			0.00000	0,000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000			0.00	0	0.00
R211	On 04/08/2011	Bond Future				108.59074	108.47327			0.00	0	0.00
R211	On 04/08/2011	Bond Future	1.50	Call			106,973.00000	107,091,000		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			106,923.00000	107,041,000		0.00	0	0.00
R211	On 04/08/2011	Bond Future	1.55	Put			0.00000	0,000		0.00	0	0.00
R211	On 04/08/2011	Bond Future	1.45	Call			107,023.00000	107,141,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			110.19317	110.07398			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,824.00000	108,943,000		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		108,774.00000	108,893,000		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		108,874.00000	108,993,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			110.53401	110.41311			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		0.00000	34,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		87.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		137.00000	16,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		0.00000	84,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		37.00000	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			106.89684	106.79180			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,292.00000	104,397,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,242.00000	104,347,000		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		104,342.00000	104,447,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.47426	108.36764			0.00	0	240.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.50	Call		105,868.00000	105,974,000		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		105,818.00000	105,924,000		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		105,918.00000	106,024,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			108.65832	108.55022			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		50.00000	158,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		0.00000	108,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		100.00000	208,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84600	8.83700			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		7,153.00000	7,225,000		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		6,700.00000	6,772,000		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		7,609.00000	7,681,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.91900	8.90900			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		1,274.00000	1,353,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		870.00000	949,000		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		1,680.00000	1,759,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99300	8.98300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		133.00000	55,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		520.00000	442,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		258.00000	336,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06800	9.05800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,457.00000	1,381,000		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		1,831.00000	1,754,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		1,082.00000	1,005,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.14700	9.13700			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		850.00000	774,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		1,222.00000	1,146,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		475.00000	400,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,786.48000	13,775.76000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	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
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			353.31400	353.43900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			358.10000	358.22600			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			362.93900	363.06600			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04690	1.04350		14.27	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		72.00000	77,000	15.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		637.00000	608,000	15.98	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		25.00000	26,000	17.49	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		1,090.00000	1,057,000	17.49	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		198.00000	212,000	14.27	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		263.00000	243,000	14.27	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future			1.06210	1.05870		14.67	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Call		255.00000	265,000	15.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.10	Put		668.00000	644,000	15.81	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Call		151.00000	158,000	17.07	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.15	Put		1,064.00000	1,037,000	17.07	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Call		435.00000	452,000	14.67	0.00	0	0.00
YUAN/FO	19/12/2011	Foreign Exchange Future	1.05	Put		348.00000	331,000	14.67	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>829,858,791.30</b>	<b>46,260</b>	<b>1,080,661.00</b>

### i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	44,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013			100.00000	100.00000		52,100,000,000,000.00	521,000,000	1,042,000,000.00	
ABCPI2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	4,600,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,252,500.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		168,200,000,000.00	1,682,000	841,000.00	
ABL11B	On	29/09/2014			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
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			22,200,000,000.00	222,000	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			700,000,000,000.00	7,000,000	2,700,000.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			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			0.00	0	0.00
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			150,800,000,000.00	1,508,000	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000.00		10,000	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		50,600,000,000.00		506,000	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		524,700,000,000.00		5,247,000	5,625,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		336,200,000,000.00		3,362,000	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		23,100,000,000.00		231,000	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		200,000,000.00		2,000	14,000,000.00
AIR03U	On	26/10/2014			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
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2012			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			222,600,000.00	2,226,000	1,113,000.00
BAW2	On	02/10/2015			100.00000	100.00000			400,000,000.00	4,000	4,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On 30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01	On 31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,300,000,000.00		13,000	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	2,200,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			0.00	0	163,300,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000				0.00	0	0.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2D	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2E	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2F	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000				0.00	0	3,800,000.00
BLG3B	On	30/10/2011	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
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
BMWF0	On	15/06/2012			100.00000	100.00000			108,000,000.00	1,080,000	180,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			700,000,000.00	7,000	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			1,000,000,000.00	10,000	8,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		624,600,000,000.00		6,246,000	38,082,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	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
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	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
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			103,300,000,000.00	1,033,000	2,000,000.00
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			387,300,000,000.00	3,873,000	1,291,000.00
DENG1	On	29/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			110,000,000,000,000.00	1,100,000,000	1,100,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			139,800,000,000.00	1,398,000	13,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			406,500,000,000.00	4,065,000	76,644,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			27,900,000,000.00	279,000	124,491,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			756,600,000,000.00	7,566,000	2,522,000.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ154L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			870,000,000.00	8,700,000	197,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			49,321,000,000.00	5,332,000	112,420,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			177,480,000,000.00	17,748,000	357,916,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			994,579,300,000.00	126,698,000	46,290,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			300,300,000,000.00	40,040,000	132,070,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			8,700,000,000.00	87,000	2,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			160,800,000,000.00	1,608,000	536,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,672,800,000,000.00	16,728,000	5,576,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			540,000,000,000.00	5,400,000	2,700,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			640,000,000,000.00	6,400,000	2,600,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000		1,300,000,000,000.00		13,000,000	13,000,000.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,200,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	10,700,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	1,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			34,500,000,000,000.00	345,000,000	300,000,000.00
GPT1A	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28:On	18/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB84 On	26/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	08/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	17/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD15:On	11/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD16:On	18/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		502,300,000,000.00		5,023,000	7,670,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3On	31/07/2034	Spot Bond				100.00000	100.00000			300,000,000.00	3,000	16,100,000.00
HWAY3On	31/07/2035	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL07	On 24/11/2011	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	100.00000			46,600,000,000.00	466,000	8,000,000.00
IBL12	On 12/03/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
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	29/07/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	7,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			385,600,000,000.00	3,856,000	40,800,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011	Spot Bond			100.00000	100.00000			27,500,000,000,000.00	275,000,000	275,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	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
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	600,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	70,000,000.00
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		69,100,000,000.00		691,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		1,100,000,000.00		11,000	1,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		200,700,000,000.00		2,007,000	6,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		189,100,000,000.00		1,891,000	3,520,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	4,500,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			600,000,000.00	6,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	700,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			390,000,000,000.00	3,900,000	9,293,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	700,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	18,700,000.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			10,164,200,000,000.00	101,642,000	50,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	On	20/11/2018	Spot Bond			100.00000	100.00000			7,200,000,000,000.00	72,000,000	36,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP200	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A10	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A10	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A10	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B10	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B10	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C10	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		570,000,000,000.00	5,700,000	5,700,000	10,700,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		570,600,000,000.00	5,706,000	5,706,000	10,916,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	15,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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		214,200,000,000.00		2,142,000	2,704,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.41000	5.40000			0.00	0	105,333,333.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.36000	7.35000		99,818,724,055,680.00	13,562,326,638	15,688,563,347.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.49000	8.48500		32,763,410,910,000.00	3,859,059,000	7,285,839,556.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.01000	1.09000		153,134,180,000.00		151,618,000	2,421,386,000.00
R197	On	07/12/2023	Spot Bond			2.53000	2.57000		418,968,000,000.00		165,600,000	282,840,444.00
R201	On	21/12/2014	Spot Bond			7.00000	6.99000		8,921,528,000,000.00		1,274,504,000	4,136,223,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000		351,226,007,120.00		136,663,816	1,783,354,000.00
R203	On	15/09/2017	Spot Bond			7.95000	7.94000		30,688,081,200,000.00		3,860,136,000	6,413,469,367.00
R204	On	21/12/2018	Spot Bond			8.14000	8.13000		6,924,022,380,000.00		850,617,000	6,576,900,413.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.72000	6.71000		30,770,725,440,000.00		4,578,977,000	3,125,699,000.00
R207	On	15/01/2020	Spot Bond			8.26000	8.25000		31,241,715,400,000.00		3,782,290,000	9,573,454,000.00
R208	On	31/03/2021	Spot Bond			8.28500	8.28000		10,875,429,525,000.00		1,312,665,000	8,110,052,000.00
R209	On	31/03/2036	Spot Bond			8.87000	8.85500		11,971,475,330,000.00		1,349,659,000	8,469,059,000.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	830,805,000.00
R211	On	31/01/2017	Spot Bond			1.88000	1.90000		887,360,000,000.00		472,000,000	982,000,000.00
R212	On	31/01/2022	Spot Bond			2.55000	2.56000		291,924,000,000.00		114,480,000	280,529,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.84000	8.83000			12,932,478,000,000.00	1,462,950,000	854,500,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,763,000,000,000.00	1,502,000,000	2,565,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000		98,400,000,000.00		984,000	328,000.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			83,000,000,000.00	830,000	17,275,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	95,400,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			115,600,000.00	1,156,000	393,000.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	12,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	9,300,000.00
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	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			61,400,000,000.00	614,000	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			25,200,000,000.00	252,000	0.00
SYN823	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832	On	23/08/2011	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
SYN833	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN847	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	260,000,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000		800,000,000,000.00		100,000,000	500,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			4,297,072,300,000.00	42,970,723	1,009,892,723.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			506,200,000,000.00	5,062,000	246,553,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			78,000,000,000.00	780,000	75,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			190,200,000,000.00	1,902,000	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			507,400,000,000.00	5,074,000	9,571,000.00
TNF11	On	29/07/2012	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	100,000,000.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			756,600,000,000.00	7,566,000	37,522,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	2,036,000.00
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			46,700,000,000.00	467,000	34,108,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,500,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,860,000,000,000.00		28,600,000	14,300,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		9,800,000,000.00		98,000	124,100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>557,363,355,027,800.00</b>	<b>41,388,048,177</b>	<b>88,787,935,463.00</b>
<b>Grand Total:</b>							<b>557,364,184,886,591.00</b>	<b>41,388,094,437</b>	<b>88,789,016,124.00</b>