

# Daily MTM Report

Daily summary for: 26/08/2011

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			7.19780	7.25640		17.90	61,771,519.60	8,582	232,972.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		16.00000	12,000	27.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		810.00000	864,000	27.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		14.00000	11,000	27.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		858.00000	913,000	27.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		18.00000	14,000	26.85	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		762.00000	816,000	26.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		573.00000	625,000	24.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		29.00000	23,000	24.81	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		88.00000	71,000	20.18	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		232.00000	273,000	20.18	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		465.00000	408,000	15.93	0.00	0	1,230.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		9.00000	10,000	15.93	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		372.00000	320,000	15.96	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		16.00000	22,000	15.96	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		270.00000	313,000	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		76.00000	61,000	20.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		393.00000	441,000	22.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		49.00000	39,000	22.48	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		561.00000	503,000	16.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	5,000	16.51	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		2.00000	3,000	17.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		658.00000	601,000	17.10	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		64.00000	83,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		220.00000	181,000	17.25	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,544.00000	2,602,000	37.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		163.00000	198,000	19.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		119.00000	96,000	19.04	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		106.00000	133,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		162.00000	131,000	17.90	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	2,000	17.39	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		708.00000	650,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		512.00000	455,000	16.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		6.00000	7,000	16.22	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		12.00000	14,000	15.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		418.00000	362,000	15.63	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		309.00000	354,000	21.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		65.00000	52,000	21.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		330.00000	281,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		24.00000	33,000	16.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		43.00000	34,000	23.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		437.00000	486,000	23.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		190.00000	154,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		84.00000	106,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		290.00000	244,000	16.61	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		34.00000	46,000	16.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		857.00000	799,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		33.00000	27,000	24.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		527.00000	579,000	24.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,506.00000	1,448,000	24.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		138.00000	112,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		132.00000	164,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		57.00000	45,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		351.00000	397,000	21.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,456.00000	1,398,000	23.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		12.00000	10,000	28.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		906.00000	962,000	28.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,406.00000	1,348,000	23.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		37.00000	30,000	23.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		481.00000	532,000	23.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		957.00000	898,000	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		1.00000	0,000	19.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,556.00000	1,498,000	24.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		254.00000	211,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		48.00000	63,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		609.00000	552,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		3.00000	4,000	16.81	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		102.00000	82,000	19.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		196.00000	234,000	19.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		23.00000	19,000	25.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		667.00000	721,000	25.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.29050	7.34960		18.26	47,832,970.50	6,561	61,918.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		304.00000	275,000	18.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		304.00000	335,000	18.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		285.00000	258,000	18.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		335.00000	368,000	18.81	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		325.00000	293,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		275.00000	303,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		64.00000	74,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		664.00000	614,000	16.45	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		788.00000	835,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		138.00000	125,000	22.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		130.00000	149,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		480.00000	439,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		247.00000	274,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		347.00000	314,000	18.02	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,211.00000	1,153,000	17.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		11.00000	13,000	17.78	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		401.00000	436,000	19.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		251.00000	226,000	19.35	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		926.00000	869,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		26.00000	29,000	16.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		973.00000	915,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		23.00000	25,000	16.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,115.00000	1,057,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		15.00000	17,000	17.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		131.00000	118,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		831.00000	878,000	22.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,406.00000	1,347,000	18.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		6.00000	7,000	18.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		267.00000	241,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		367.00000	401,000	19.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		705.00000	653,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		55.00000	63,000	16.41	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		625.00000	576,000	16.49	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		75.00000	86,000	16.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		155.00000	140,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		705.00000	750,000	21.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		196.00000	176,000	20.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		546.00000	586,000	20.45	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		587.00000	539,000	16.52	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		87.00000	99,000	16.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,067.00000	1,009,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		17.00000	19,000	17.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		1,020.00000	962,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		20.00000	22,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,357.00000	1,298,000	18.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		7.00000	8,000	18.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		174.00000	157,000	21.01	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		624.00000	667,000	21.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		221.00000	200,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		471.00000	510,000	19.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		789.00000	735,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		39.00000	45,000	16.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,504.00000	1,445,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		4.00000	5,000	18.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		164.00000	148,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		664.00000	708,000	21.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		220.00000	246,000	17.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		370.00000	336,000	17.79	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		834.00000	778,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		34.00000	38,000	16.30	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.37740	7.43760		18.32	184,435.00	25	17,880.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		604.00000	560,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		202.00000	219,000	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		574.00000	533,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		222.00000	242,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		635.00000	590,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		183.00000	199,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		627.00000	581,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		189.00000	204,000	16.81	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		539.00000	501,000	17.29	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		251.00000	274,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		491.00000	455,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		303.00000	328,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		762.00000	713,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		124.00000	136,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		514.00000	477,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		276.00000	300,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		799.00000	748,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		111.00000	121,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		371.00000	342,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		483.00000	515,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		260.00000	240,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		772.00000	813,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		426.00000	394,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		388.00000	417,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		196.00000	180,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,058.00000	1,103,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		836.00000	785,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		98.00000	108,000	16.40	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		188.00000	173,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,100.00000	1,146,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		727.00000	678,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		139.00000	151,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		249.00000	230,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		811.00000	853,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		565.00000	525,000	17.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		227.00000	248,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		877.00000	822,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		89.00000	95,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		407.00000	376,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		419.00000	449,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		212.00000	195,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		974.00000	1,018,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		283.00000	261,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		695.00000	734,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		595.00000	551,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		207.00000	224,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		919.00000	864,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		81.00000	87,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		296.00000	273,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		658.00000	696,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		239.00000	221,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		851.00000	894,000	20.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		271.00000	250,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		733.00000	773,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		221.00000	203,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		933.00000	976,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		447.00000	413,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		359.00000	386,000	18.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		468.00000	433,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		330.00000	356,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		692.00000	645,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		154.00000	168,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.46500	7.52630		18.03	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		614.00000	573,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		338.00000	358,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		591.00000	551,000	17.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		365.00000	386,000	17.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		638.00000	596,000	17.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		312.00000	331,000	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.55680	7.61950		18.37	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		762.00000	720,000	17.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		343.00000	363,000	17.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		738.00000	696,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		369.00000	389,000	17.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		790.00000	744,000	17.06	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		321.00000	337,000	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		395.00000	417,000	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		714.00000	674,000	17.55	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.65630	7.71860		18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		669.00000	635,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		650.00000	679,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		651.00000	617,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		682.00000	711,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		687.00000	653,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		618.00000	647,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		848.00000	882,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		567.00000	538,000	19.56	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.63700	8.69380		20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,348.00000	1,316,000	20.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,154.00000	1,179,000	20.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,330.00000	1,298,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,186.00000	1,211,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,368.00000	1,335,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,124.00000	1,148,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		851.00000	875,000	19.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,545.00000	1,512,000	19.45	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50270	9.55950		21.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,812.00000	1,780,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,453.00000	1,477,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,794.00000	1,762,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,485.00000	1,509,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,831.00000	1,798,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,422.00000	1,445,000	21.10	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future			7.19780	7.25640		17.90	35,989.00	5	449.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Call		21,999.00000	18,106,000	17.25	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.10	Put		6,359.00000	8,326,000	17.25	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,956.00000	15,431,000	17.58	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.15	Put		8,316.00000	10,651,000	17.58	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Call		25,360.00000	21,110,000	16.93	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.05	Put		4,720.00000	6,330,000	16.93	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Put		10,591.00000	13,294,000	17.90	0.00	0	0.00
\$ / R	M/On	19/09/2011	Foreign Exchange Future	7.20	Call		16,231.00000	13,074,000	17.90	0.00	0	50.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future			7.29050	7.34960		18.26	36,452.50	5	100.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Call		48,048.00000	43,902,000	16.83	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.00	Put		13,088.00000	14,852,000	16.83	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Call		45,057.00000	41,085,000	17.07	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	7.05	Put		15,097.00000	17,035,000	17.07	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Call		51,466.00000	46,887,000	16.60	0.00	0	0.00
\$ / R	M/On	19/12/2011	Foreign Exchange Future	6.95	Put		11,506.00000	12,837,000	16.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.68460	11.80940		14.46	88,335,576.00	7,560	22,328.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		370.00000	278,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		61.00000	93,000	14.30	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		333.00000	246,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		74.00000	111,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		408.00000	311,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		49.00000	76,000	14.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		266.00000	190,000	14.42	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		107.00000	155,000	14.42	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		85.00000	57,000	16.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		376.00000	472,000	16.36	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		8.00000	10,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		817.00000	695,000	14.83	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,311.00000	1,187,000	18.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		2.00000	2,000	18.82	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		866.00000	744,000	15.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		7.00000	9,000	15.26	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		14.00000	24,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		623.00000	509,000	14.06	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		965.00000	841,000	16.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		6.00000	6,000	16.11	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		11.00000	14,000	13.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		720.00000	599,000	13.98	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		671.00000	553,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		12.00000	18,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		143.00000	98,000	15.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		234.00000	313,000	15.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		208.00000	145,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		149.00000	210,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		183.00000	128,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		174.00000	243,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		577.00000	466,000	14.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		18.00000	31,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		1,063.00000	940,000	16.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		4.00000	5,000	16.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		236.00000	165,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		127.00000	180,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		161.00000	112,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		202.00000	277,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,163.00000	1,039,000	17.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		4.00000	4,000	17.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.82330	11.94910		15.82	10,168,038.00	860	12,155.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		575.00000	502,000	15.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		276.00000	329,000	15.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		548.00000	477,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		299.00000	354,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		603.00000	528,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		254.00000	305,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		335.00000	290,000	16.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		586.00000	667,000	16.89	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		796.00000	705,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		147.00000	182,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		449.00000	390,000	16.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		400.00000	467,000	16.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		522.00000	453,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		323.00000	380,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,481.00000	1,357,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		32.00000	34,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,291.00000	1,173,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		42.00000	50,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.95160	12.07960		16.55	2,748,868.00	230	2,802.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		922.00000	838,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		292.00000	336,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		890.00000	810,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		310.00000	358,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		955.00000	867,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		275.00000	315,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		861.00000	783,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		331.00000	381,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		680.00000	614,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		500.00000	562,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,240.00000	1,138,000	15.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		160.00000	186,000	15.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		728.00000	659,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		448.00000	507,000	16.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		518.00000	467,000	17.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		738.00000	815,000	17.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		988.00000	897,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		258.00000	295,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,317.00000	1,213,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		137.00000	161,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		779.00000	706,000	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		399.00000	454,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,164.00000	1,066,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		184.00000	214,000	15.52	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.08010	12.21000		16.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		896.00000	824,000	16.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		536.00000	594,000	16.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		871.00000	801,000	16.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		561.00000	621,000	16.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		921.00000	847,000	16.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		511.00000	567,000	16.27	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09370	0.09370		16.64	0.00	0	12,698.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,371.00000	1,371,000	24.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	24.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		404.00000	406,000	16.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		34.00000	36,000	16.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,370.00000	2,370,000	27.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	27.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	37.92	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,630.00000	1,140,630,000	37.92	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09500	0.09510		22.87	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,526.00000	1,516,000	17.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		16.00000	16,000	17.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		703.00000	694,000	19.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		193.00000	194,000	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		2,513.00000	2,505,000	24.38	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		3.00000	5,000	24.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.34310	10.40890		14.45	0.00	0	64,019.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		762.00000	697,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		3.00000	4,000	14.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		713.00000	648,000	13.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		4.00000	5,000	13.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		812.00000	746,000	14.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		3.00000	3,000	14.66	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		6.00000	7,000	12.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		615.00000	550,000	12.61	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		153.00000	187,000	14.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		162.00000	130,000	14.75	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,110.00000	1,045,000	17.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		1.00000	2,000	17.73	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		242.00000	198,000	13.98	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		83.00000	105,000	13.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		428.00000	369,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		19.00000	26,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		80.00000	62,000	16.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		321.00000	369,000	16.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		1,011.00000	945,000	16.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	16.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		107.00000	84,000	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	10.55	Put		248.00000	291,000	15.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		93.00000	72,000	15.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		284.00000	329,000	15.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		123.00000	97,000	15.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		214.00000	254,000	15.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		0.00000	14,000	18.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		0.00000	771,000	18.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		0.00000	11,000	18.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		0.00000	818,000	18.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		0.00000	2,000	19.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		0.00000	1,259,000	19.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		0.00000	34,000	17.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		0.00000	541,000	17.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		0.00000	149,000	14.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		0.00000	156,000	14.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		0.00000	227,000	13.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		0.00000	84,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.46530	10.53120		15.66	0.00	0	5,190.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		814.00000	759,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		83.00000	94,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		775.00000	721,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		94.00000	106,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		854.00000	798,000	14.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		73.00000	83,000	14.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		663.00000	615,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		132.00000	150,000	14.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		1,023.00000	963,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		42.00000	48,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,257.00000	1,190,000	14.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		26.00000	25,000	14.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,162.00000	1,095,000	13.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		31.00000	30,000	13.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		0.00000	93,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	1,378,000	19.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		0.00000	648,000	14.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		0.00000	133,000	14.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		0.00000	108,000	19.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	1,243,000	19.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		0.00000	1,006,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		0.00000	41,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		0.00000	202,000	17.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		0.00000	737,000	17.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		0.00000	469,000	15.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		0.00000	254,000	15.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		0.00000	102,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	1,287,000	19.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		0.00000	419,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		0.00000	304,000	15.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		0.00000	584,000	14.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		0.00000	169,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Call		0.00000	920,000	14.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		0.00000	55,000	14.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		0.00000	163,000	17.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		0.00000	898,000	17.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.57990	10.64720		16.02	1,375,387.00	130	8,203.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		786.00000	741,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		239.00000	261,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		756.00000	713,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		259.00000	283,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		819.00000	770,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		222.00000	240,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,640.00000	1,575,000	15.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		43.00000	45,000	15.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		700.00000	659,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		303.00000	329,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		996.00000	940,000	14.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		149.00000	160,000	14.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,687.00000	1,621,000	15.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		40.00000	41,000	15.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		923.00000	870,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		176.00000	190,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		530.00000	498,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		483.00000	518,000	16.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		0.00000	442,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		0.00000	612,000	16.36	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	10.30	Call		0.00000	633,000	15.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		0.00000	353,000	15.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	335,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		0.00000	855,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	248,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		0.00000	1,168,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	392,000	16.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	712,000	16.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	206,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		0.00000	1,376,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	377,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		0.00000	747,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		0.00000	1,131,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		0.00000	101,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	288,000	17.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		0.00000	1,008,000	17.63	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			408.86500	406.26400			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			415.08800	412.44800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			375.17200	372.63400			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			380.88200	378.30500			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.23510	7.29360		18.14	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		617.00000	562,000	16.29	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		23.00000	27,000	16.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	24/10/2011	Can-Do Future	6.75	Call		572.00000	519,000	16.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		28.00000	34,000	16.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		662.00000	606,000	16.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		18.00000	21,000	16.29	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		80.00000	97,000	16.82	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		374.00000	332,000	16.82	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		282.00000	318,000	19.27	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		176.00000	153,000	19.27	0.00	0	6,757.00
ANY DAOn	26/08/2011	Can-Do Future			7.18340	7.23670		10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Call		139.00000	83,000	10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.10	Put		2.00000	0,000	10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Call		93.00000	33,000	10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.15	Put		6.00000	0,000	10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Call		187.00000	133,000	10.04	0.00	0	0.00
ANY DAOn	26/08/2011	Can-Do Future	7.05	Put		0.00000	0,000	10.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.56880	7.56460		14.04	0.00	0	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		916.00000	920,000	20.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		866.00000	870,000	20.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		965.00000	969,000	20.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		147.00000	147,000	14.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		82.00000	78,000	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		179.00000	179,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		64.00000	60,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		570.00000	573,000	16.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		5.00000	4,000	16.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		379.00000	382,000	14.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		14.00000	13,000	14.92	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		119.00000	118,000	14.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		104.00000	99,000	14.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		425.00000	428,000	15.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		10.00000	9,000	15.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		16.00000	15,000	15.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		401.00000	396,000	15.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		816.00000	820,000	19.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		13.00000	12,000	15.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		448.00000	443,000	15.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		767.00000	771,000	19.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	19.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		473.00000	476,000	15.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		8.00000	7,000	15.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		7.00000	6,000	17.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		592.00000	587,000	17.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		214.00000	215,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		49.00000	46,000	14.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		10.00000	10,000	16.11	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	8.05	Put		495.00000	491,000	16.11	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.58230	7.57780		14.24	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		944.00000	948,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		16.00000	16,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		897.00000	901,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		19.00000	19,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		995.00000	999,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	17,000	16.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		278.00000	280,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		200.00000	198,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		399.00000	401,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		121.00000	119,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.60430	7.60040		14.17	7,604,300.00	1,000	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		515.00000	517,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		165.00000	163,000	13.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		484.00000	486,000	13.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		184.00000	182,000	13.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		547.00000	550,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		147.00000	146,000	13.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		425.00000	427,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		225.00000	223,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		736.00000	739,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		86.00000	85,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		266.00000	267,000	14.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		416.00000	413,000	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		398.00000	399,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		248.00000	245,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		696.00000	699,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		96.00000	95,000	14.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,415.00000	1,419,000	15.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	15,000	15.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.59220	8.57700		13.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,636.00000	1,647,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		359.00000	355,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,600.00000	1,612,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		373.00000	370,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,672.00000	1,683,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		345.00000	341,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.27580	7.36170		11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		156.00000	101,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		44.00000	75,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		124.00000	77,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		62.00000	101,000	11.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		192.00000	129,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		30.00000	53,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		11.00000	5,000	15.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		449.00000	529,000	15.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		14.00000	7,000	15.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		402.00000	481,000	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
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		8.00000	4,000	16.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		496.00000	578,000	16.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		37.00000	22,000	14.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		225.00000	296,000	14.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		762.00000	676,000	15.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		464.00000	379,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		2.00000	3,000	11.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	2,000	16.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		593.00000	676,000	16.38	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.35530	7.44100		12.53	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		316.00000	260,000	12.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		125.00000	155,000	12.42	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		287.00000	233,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		146.00000	178,000	12.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		347.00000	289,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		106.00000	134,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		144.00000	116,000	13.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		353.00000	411,000	13.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		667.00000	589,000	12.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		26.00000	34,000	12.55	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		158.00000	128,000	13.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		317.00000	373,000	13.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		623.00000	545,000	12.45	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		32.00000	40,000	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		233.00000	189,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		192.00000	234,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		579.00000	503,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		38.00000	48,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		210.00000	172,000	13.01	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		219.00000	267,000	13.01	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.00290	0.00200			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.26190	0.29110			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.88410	9.09410		21.58	0.00	0	900.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,445.00000	1,235,000	23.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	1,000	23.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,395.00000	1,185,000	23.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	1,000	23.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,495.00000	1,285,000	24.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	1,000	24.02	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		709.00000	511,000	19.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		15.00000	27,000	19.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		224.00000	136,000	22.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		180.00000	302,000	22.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		249.00000	152,000	22.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		155.00000	268,000	22.37	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,296.00000	1,086,000	22.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	2,000	22.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		276.00000	169,000	21.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		132.00000	235,000	21.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		370.00000	235,000	20.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		76.00000	151,000	20.98	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		337.00000	211,000	21.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		93.00000	177,000	21.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		201.00000	122,000	23.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		207.00000	338,000	23.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		147.00000	89,000	24.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		303.00000	455,000	24.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,246.00000	1,037,000	22.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		2.00000	3,000	22.34	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			9.03270	9.24220		21.16	1,192,316.40	132	132.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		1,019.00000	844,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		77.00000	111,000	18.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		977.00000	807,000	19.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		85.00000	124,000	19.00	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		1,062.00000	881,000	18.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		70.00000	98,000	18.81	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		861.00000	703,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		119.00000	170,000	19.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		1,150.00000	960,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		58.00000	77,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,377.00000	1,178,000	19.06	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		35.00000	45,000	19.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		824.00000	670,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		132.00000	187,000	19.37	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		599.00000	486,000	20.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		257.00000	353,000	20.76	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		380.00000	309,000	22.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		538.00000	676,000	22.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		477.00000	387,000	21.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		385.00000	504,000	21.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		899.00000	736,000	19.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		107.00000	153,000	19.18	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,285.00000	1,088,000	18.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		43.00000	55,000	18.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,518.00000	1,316,000	19.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		26.00000	33,000	19.45	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		656.00000	533,000	20.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		214.00000	300,000	20.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,613.00000	1,410,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		21.00000	27,000	19.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		720.00000	585,000	19.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		178.00000	252,000	19.97	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		573.00000	464,000	20.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		281.00000	381,000	20.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		789.00000	640,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		147.00000	207,000	19.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		363.00000	296,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		571.00000	713,000	23.01	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		456.00000	370,000	21.98	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		414.00000	537,000	21.98	0.00	0	0.00
CRD1 On	03/11/2011	Index Future				165.58300	165.08500			0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/11/2011	GOVI				375.67800	373.27100			0.00	0	161.00
GOVI On	03/11/2011	GOVI		357.00	Call		162,710.00000	186,780,000		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		162,610.00000	186,680,000		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		162,810.00000	186,880,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI		356.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI				381.39600	378.95200			0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Call		99,520.00000	123,960,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		99,420.00000	123,860,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		99,620.00000	124,060,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.15400	163.18000			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.63700	165.66400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.46500	448.58800			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.53000	5.53000			0.00	0	16,389.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.49000	5.50000			0.00	0	2,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.42000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.39000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.37000	5.39000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.37000	5.39000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.38000	5.40000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.45000	5.48000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.59000	5.65000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.76000	5.81000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.97000	6.03000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.21000	6.26000			0.00	0	1,250.00
JN02	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			372.01500	368.78400			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			377.67700	374.39700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	03/11/2011	Bond Future			6.61800	6.73600		3.25	0.00	0	15,490.00
R157	On	03/11/2011	Bond Future	8.25	Call		5,594.00000	6,044,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		5,773.00000	6,223,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		5,415.00000	5,865,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	1,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		1,080.00000	800,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		370.00000	540,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		291.00000	183,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,290.00000	1,632,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,578.00000	1,948,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		203.00000	123,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,078.00000	3,514,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		29.00000	15,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.66000	6.78700		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,937.00000	6,378,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		36.00000	24,000	3.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Call		6,099.00000	6,542,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		31.00000	21,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,774.00000	6,214,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		40.00000	27,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.71000	6.84900		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,707.00000	5,124,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		183.00000	139,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,850.00000	5,271,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		169.00000	129,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,564.00000	4,978,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		198.00000	151,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.77500	6.92800		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,764.00000	4,137,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		540.00000	444,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,884.00000	4,261,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		513.00000	420,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,645.00000	4,014,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		569.00000	469,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.00900	8.13700		10.25	11,053,787.36	88	24,731.00
R186	On	03/11/2011	Bond Future	9.00	Call		8,267.00000	9,460,000	10.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		184.00000	107,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		8,682.00000	9,886,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		155.00000	89,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		7,855.00000	9,036,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		218.00000	129,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		418.00000	261,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		6,243.00000	7,356,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		2,365.00000	1,750,000	10.01	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		2,000.00000	2,655,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		1,306.00000	908,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		3,378.00000	4,250,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		4,730.00000	5,741,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		760.00000	501,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		9,098.00000	10,312,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		130.00000	74,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.06500	8.19800		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,479.00000	9,537,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,065.00000	826,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,834.00000	9,908,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		980.00000	757,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		8,127.00000	9,170,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,156.00000	901,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.12500	8.26300		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,742.00000	9,731,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,021.00000	1,687,000	11.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		9,064.00000	10,068,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,907.00000	1,588,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,424.00000	9,397,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,141.00000	1,791,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.19100	8.33300		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,229.00000	8,100,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,426.00000	2,961,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,520.00000	8,407,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,273.00000	2,824,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,947.00000	7,800,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,591.00000	3,107,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	03/11/2011	Bond Future			213.98044	213.97657			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,977.00000	1,980,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Call		1,927.00000	1,930,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Call		2,027.00000	2,030,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/11/2011	Bond Future			245.69824	245.68197			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,182.00000	7,198,000		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		7,132.00000	7,148,000		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		7,232.00000	7,248,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.28000	6.38700		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,555.00000	4,865,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		4,692.00000	5,003,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	0,000	3.04	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		4,417.00000	4,728,000	3.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	0,000	3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.29000	6.40800		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,808.00000	5,122,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		9.00000	6,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,933.00000	5,247,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		8.00000	5,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,683.00000	4,996,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		11.00000	7,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.31100	6.44100		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,293.00000	3,582,000	2.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		135.00000	104,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,401.00000	3,692,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		125.00000	95,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,186.00000	3,472,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		146.00000	112,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.34700	6.49200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,561.00000	2,822,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		339.00000	276,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,653.00000	2,916,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		323.00000	261,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,471.00000	2,728,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		358.00000	290,000	2.73	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/11/2011	Bond Future			185.91273	185.90060			371,825,460.00	2,000	26,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,401.00000	185,413,000		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		185,351.00000	185,363,000		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		185,451.00000	185,463,000		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			186.07769	186.06527			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,065.00000	9,078,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

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	177.05	Call		9,015.00000	9,028,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,115.00000	9,128,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/11/2011	Bond Future			7.35600	7.45600		5.25	4,848,313.52	46	2,087.00
R203	On	03/11/2011	Bond Future	8.50	Call		4,869.00000	5,339,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		22.00000	13,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,090.00000	5,561,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		18.00000	10,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		4,649.00000	5,117,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		28.00000	16,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.42500	7.53000		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,603.00000	6,045,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		182.00000	140,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,802.00000	6,248,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		166.00000	129,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,407.00000	5,845,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		201.00000	155,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.50100	7.61200		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,318.00000	5,732,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		452.00000	375,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,495.00000	5,914,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		421.00000	350,000	6.02	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	8.70	Call		5,142.00000	5,552,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		483.00000	403,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.58800	7.70600		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,142.00000	4,517,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		861.00000	737,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,302.00000	4,682,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		819.00000	700,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,986.00000	4,355,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		908.00000	778,000	5.22	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/11/2011	Bond Future			7.55600	7.66500		6.25	9,491,113.80	90	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		5,752.00000	6,339,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		26.00000	15,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,001.00000	6,590,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		21.00000	12,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		5,504.00000	6,088,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		33.00000	19,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.62100	7.73600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,617.00000	7,182,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		186.00000	140,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,842.00000	7,411,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		168.00000	125,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,392.00000	6,953,000	7.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		206.00000	155,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.69500	7.81600		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,409.00000	5,905,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		761.00000	635,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,603.00000	6,106,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		714.00000	594,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,217.00000	5,707,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		811.00000	679,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.78000	7.90700		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,213.00000	4,654,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,332.00000	1,142,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,386.00000	4,835,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,267.00000	1,085,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,043.00000	4,476,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,401.00000	1,203,000	6.47	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R:	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/11/2011	Bond Future			5.94300	6.04100		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,442.00000	3,644,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		3,541.00000	3,743,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		3,344.00000	3,546,000	2.20	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	0,000	2.20	0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.90900	6.02100		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,554.00000	3,758,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		5.00000	3,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,641.00000	3,845,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		4.00000	3,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,467.00000	3,671,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		6.00000	4,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.88400	6.01400		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,432.00000	2,624,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		79.00000	61,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,505.00000	2,698,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		74.00000	57,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,361.00000	2,551,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		86.00000	66,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.86500	6.01900		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,828.00000	2,008,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		152.00000	119,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,887.00000	2,069,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		143.00000	113,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,769.00000	1,948,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		160.00000	127,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future			7.75500	7.86900		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,024.00000	5,661,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		68.00000	39,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,283.00000	5,925,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		56.00000	32,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		4,766.00000	5,397,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		83.00000	48,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Put		1,088.00000	796,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,268.00000	1,642,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,167.00000	2,658,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		550.00000	376,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,040.00000	3,602,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		293.00000	190,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		3,550.00000	2,978,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		169.00000	263,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,549.00000	1,178,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		854.00000	1,149,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		958.00000	692,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,428.00000	1,827,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,275.00000	3,850,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		249.00000	158,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.82000	7.93900		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,116.00000	6,714,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		339.00000	261,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,347.00000	6,951,000	8.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		309.00000	236,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,888.00000	6,478,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		373.00000	287,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.89600	8.02000		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,005.00000	5,518,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,091.00000	919,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,201.00000	5,722,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,027.00000	862,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,811.00000	5,316,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,159.00000	978,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.98000	8.11000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,718.00000	5,215,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,375.00000	1,174,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,906.00000	5,411,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,308.00000	1,116,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,534.00000	5,023,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,447.00000	1,238,000	7.46	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/11/2011	Bond Future			7.80700	7.90600		8.25	10,876,568.32	116	7,221.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,165.00000	5,749,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		95.00000	60,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		5,438.00000	6,027,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		79.00000	49,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		4,894.00000	5,472,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		115.00000	74,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		1,154.00000	884,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,427.00000	1,776,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		589.00000	427,000	8.06	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		2,397.00000	2,853,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,331.00000	3,851,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		320.00000	221,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		5,987.00000	6,585,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		54.00000	33,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.86800	7.97000		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,404.00000	6,948,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		396.00000	316,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,648.00000	7,198,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		361.00000	287,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,161.00000	6,699,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		433.00000	347,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.93600	8.04200		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,350.00000	6,856,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		872.00000	745,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,572.00000	7,085,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		819.00000	699,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,130.00000	6,630,000	9.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		927.00000	794,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.01000	8.12100		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,055.00000	5,513,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,497.00000	1,308,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,260.00000	5,725,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,426.00000	1,245,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,856.00000	5,306,000	8.20	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,574.00000	1,378,000	8.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.29200	8.43100		13.75	0.00	0	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,419.00000	4,319,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		802.00000	517,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,710.00000	4,641,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		696.00000	441,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,136.00000	4,003,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		920.00000	601,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.34000	8.48200		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		5,529.00000	6,419,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,394.00000	1,085,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,804.00000	6,713,000	14.80	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	9.05	Put		1,288.00000	998,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		5,259.00000	6,130,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,507.00000	1,179,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.39200	8.53700		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		5,935.00000	6,768,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,262.00000	1,885,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		6,188.00000	7,038,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,135.00000	1,775,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		5,687.00000	6,503,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,397.00000	2,003,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.44600	8.59600		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,320.00000	8,209,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,271.00000	1,922,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,579.00000	8,481,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,166.00000	1,830,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,067.00000	7,942,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,385.00000	2,022,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:On	31/03/2036	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2011	Bond Future			137.21736	137.20821			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,208.00000	6,217,000		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		6,158.00000	6,167,000		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		6,258.00000	6,267,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.51115	112.50616			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,256.00000	111,261,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		111,206.00000	111,211,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		111,306.00000	111,311,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future			112.88578	112.88070			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,381.00000	2,386,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		2,331.00000	2,336,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		2,431.00000	2,436,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/11/2011	Bond Future			111.58814	111.37923			0.00	0	2,667.00

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		108,879.00000	109,088,000		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		108,829.00000	109,038,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		108,929.00000	109,138,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future			111.81809	111.60614			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		3,106.00000	3,318,000		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		3,056.00000	3,268,000		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		3,156.00000	3,368,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.29800	8.43100			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		2,646.00000	3,786,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		3,050.00000	4,190,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		2,239.00000	3,379,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.35400	8.49100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		4,111.00000	5,271,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		4,499.00000	5,659,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,721.00000	4,880,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.41000	8.55100			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,503.00000	6,681,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,876.00000	7,054,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,127.00000	6,305,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.46900	8.61400			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,964.00000	6,159,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,335.00000	6,531,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,589.00000	5,785,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,787.46000	14,883.70000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future			1.12660	1.13550		17.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Call		424.00000	356,000	17.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		69.00000	90,000	17.11		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		160.00000	128,000	19.44		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		305.00000	362,000	19.44		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		862.00000	774,000	16.06		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		7.00000	8,000	16.06		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.14160	1.15120		18.28		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		736.00000	669,000	17.10		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		224.00000	253,000	17.10		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		477.00000	428,000	18.28		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		465.00000	512,000	18.28		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		1,103.00000	1,020,000	16.65		0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		91.00000	104,000	16.65		0.00	0	0.00

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**Total for Derivatives :** **629,381,095.00**      **27,430**      **1,076,964.00**

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**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A <sub>2</sub> 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		1,160,000,000,000.00		11,600,000	8,800,000.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	958,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,127,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB304L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB305L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB306L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000		45,007,000,000,000.00	450,070,000	150,070,000.00	
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	5,300,000.00
ABCP13	On	07/12/2023			100.00000	100.00000		60,000,000,000.00	600,000	1,000,000.00	
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		83,700,000,000.00	837,000	279,000.00	
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	17,250,000.00
ABL10E	On	15/03/2015			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
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000		3,400,000,000,000.00		34,000,000	11,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	2,842,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	928,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
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	2,300,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	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	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	11,121,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,622,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
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	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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	21,423,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,725,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000		240,000,000,000.00		2,400,000	1,200,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	1,800,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000		26,700,000,000.00		267,000	89,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP50	On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP51On	18/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	8,910,000.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,996,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BIDC14	On	27/10/2011			100.00000	100.00000			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			3,165,600,000.00	31,656	10,552.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			45,600,000,000.00	456,000	152,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	1,800,000.00
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			0.00	0	8,682,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	2,956,000.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	38,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	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
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
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			11,700,000,000.00	117,000	39,000.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,888,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/10/2011	Spot Bond			100.00000	100.00000			0.00	0	750,000,000.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,233,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,918,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,987,226,400,000.00		19,872,264	174,269,536.00
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	12,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	186,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		503,468,250,000.00		54,429,000	197,989,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		5,620,020,000,000.00		562,002,000	159,903,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		4,396,015,700,000.00		560,002,000	43,223,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		188,362,500,000.00		25,115,000	267,002,000.00
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		35,700,000,000.00		357,000	119,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,142,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000		1,991,436,200,000.00		19,914,362	25,606,181.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC60	On	22/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC62	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC63	On	12/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC64	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC65	On	12/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	150,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	64,400,000.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		224,100,000,000.00		2,241,000	747,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			17,700,000,000.00	177,000	59,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	8,793,000.00
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			100,000,000,000.00	1,000,000	3,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	148.00
GPT09	On	29/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT10	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			40,200,000,000.00	402,000	134,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			100,000,000.00	1,000	74,271,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	17,769,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			79,800,000,000.00	798,000	266,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000		3,200,000,000,000.00		32,000,000	16,000,000.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND144	On	01/11/2011			100.00000	100.00000			0.00	0	0.00
IND145	On	08/11/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
IND148	On	29/11/2011			100.00000	100.00000			0.00	0	0.00
IND149	On	06/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

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
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,000,000,000,000.00	20,000,000	10,403,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			24,900,000,000.00	249,000	83,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	50,818,000.00
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	100,000.00
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			80,100,000,000.00	801,000	267,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	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
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000		6,400,000,000,000.00		64,000,000	32,000,000.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA144	On	03/11/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA146	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVA148	On	01/12/2011			100.00000	100.00000		16,800,000,000,000.00		168,000,000	152,000,000.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006 On 01/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	11,318,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000		400,000,000,000.00	400,000,000,000.00	4,000,000	2,000,000.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	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
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,165,900.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	6,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	6,002,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	100,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	5,000,000.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	67,000,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	15,000,000.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		53,500,000,000.00		535,000	119,000.00
NBK1B	On	09/09/2012			100.00000	100.00000		51,086,000,000,000.00		510,860,000	231,430,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	15,527,187.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	127,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,679,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		74,700,000,000.00		747,000	249,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,322,187.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			71,100,000,000.00	711,000	237,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	12,945,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NCLN6:On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7:On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12f	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	2,143,459.00
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			0.00	0	5,967,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET40	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1'On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1'On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1'On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	62,103,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	64,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	126,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	21,468,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000		360,000,000.00		3,600,000	1,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
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
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		19,000,000,000.00		190,000	24,000.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		22,200,000,000.00		222,000	74,000.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			4.65000	4.76000			46,500,000,000.00	10,000,000	12,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.58500	6.69500			177,285,776,682,000.00	26,922,669,200	20,368,761,400.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.96500	8.09000			44,680,296,233,205.00	5,609,578,937	10,174,360,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			0.50000	0.50000			717,250,000,000.00	1,434,500,000	2,210,677,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000			34,519,200,000.00	15,140,000	214,258,000.00
R201	On	21/12/2014	Spot Bond			6.26500	6.36500			8,519,378,805,000.00	1,359,837,000	3,577,060,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			1,483,824,000,000.00	650,800,000	1,381,647,734.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.30500	7.40000			49,686,807,111,390.00	6,801,753,198	8,123,553,194.00
R204	On	21/12/2018	Spot Bond			7.50500	7.61000			37,812,584,095,000.00	5,038,319,000	4,979,525,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,855,000,000.00
R206	On	15/01/2014	Spot Bond			5.95500	6.04500			59,779,886,820,000.00	10,038,604,000	5,233,301,000.00
R207	On	15/01/2020	Spot Bond			7.70500	7.81500			24,390,208,320,000.00	3,165,504,000	6,792,806,000.00
R208	On	31/03/2021	Spot Bond			7.76000	7.85500			32,480,442,240,000.00	4,185,624,000	7,092,553,000.00
R209	On	31/03/2036	Spot Bond			8.25500	8.39000			39,624,990,600,000.00	4,800,120,000	9,292,883,849.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			299,460,000,000.00	130,200,000	880,100,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			365,400,000,000.00	243,600,000	1,452,900,000.00
R212	On	31/01/2022	Spot Bond			2.26000	2.28000			871,591,600,000.00	385,660,000	301,800,000.00
R213	On	28/02/2031	Spot Bond			8.25500	8.38500			10,983,285,755,000.00	1,330,501,000	1,235,102,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,975,270,679,000.00	3,073,118,566	2,659,752,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES04	On	14/11/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
RESB0	On	03/06/2014	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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		17,700,000,000.00		177,000	59,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	39,520,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	18,039,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	56,379,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,061,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	600,000.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000		2,000,000,000,000.00	20,000,000	5,000,000.00	
SBS16	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	3,000.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	100,000.00
SBS9	On	07/07/2016			100.00000	100.00000		3,090,000,000,000.00	30,900,000	12,188,000.00	
SBS110	On	03/07/2013			100.00000	100.00000		13,000,000,000.00	130,000	3,330,000.00	
SBS111	On	07/12/2023			100.00000	100.00000		60,000,000,000.00	600,000	2,800,000.00	
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012	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
SYN83	On	16/09/2011	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
SYN836On 22/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839On 04/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN843On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN844On 19/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN845On 20/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN846On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN848On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN849On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN850On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN851On 11/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN852On 15/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN853On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN854On 16/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
SYN858	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN859	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	400,000.00
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
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000		9,400,000,000,000.00		94,000,000	47,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS85	On	08/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS86	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			520,000,000,000.00	5,200,000	1,013,310,000.00
TN20	On	17/09/2020			100.00000	100.00000			200,000,000,000.00	2,000,000	247,708,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	81,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			230,000,000,000.00	2,300,000	45,612,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	21,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			25,755,000,000.00	3,400,000	1,700,000.00
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			40,000,000,000.00	400,000	200,000.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			123,630,500,000,000.00	1,236,305,000	750,000,000.00
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			0.00	0	53,001,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			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		19,000,000,000,000.00		190,000,000	134,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>838,337,921,790,595.00</b>	<b>79,586,145,183</b>	<b>95,059,368,107.00</b>
<b>Grand Total:</b>							<b>838,338,551,171,690.00</b>	<b>79,586,172,613</b>	<b>95,060,445,071.00</b>