



# Daily MTM Report

Daily summary for: 29/08/2011

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			7.05260	7.19780		17.18	117,961,787.60	16,726	227,235.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		12.00000	5,000	28.32	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		864.00000	1,002,000	28.32	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		11.00000	4,000	28.79	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		913.00000	1,051,000	28.79	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		14.00000	6,000	27.85	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		816.00000	953,000	27.85	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		625.00000	757,000	25.97	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		23.00000	10,000	25.97	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		71.00000	34,000	21.22	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		273.00000	381,000	21.22	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		408.00000	277,000	16.09	0.00	0	1,230.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		10.00000	24,000	16.09	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		320.00000	203,000	16.52	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		22.00000	50,000	16.52	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		313.00000	426,000	21.83	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		61.00000	29,000	21.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		441.00000	565,000	23.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		39.00000	18,000	23.66	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		503.00000	363,000	15.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		5.00000	10,000	15.66	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		3.00000	5,000	16.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		601.00000	458,000	16.61	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		83.00000	145,000	17.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		181.00000	98,000	17.75	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,602.00000	2,747,000	30.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		198.00000	295,000	20.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		96.00000	48,000	20.06	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		133.00000	215,000	18.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		131.00000	68,000	18.91	0.00	0	6,250.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		2.00000	4,000	17.09	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		650.00000	507,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		455.00000	319,000	15.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		7.00000	16,000	15.87	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		14.00000	36,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		362.00000	239,000	16.30	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		354.00000	472,000	22.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		52.00000	25,000	22.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		281.00000	171,000	16.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		33.00000	68,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		34.00000	16,000	24.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		486.00000	613,000	24.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		154.00000	82,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		106.00000	179,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		244.00000	142,000	16.96	0.00	0	9,143.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		46.00000	89,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		799.00000	654,000	18.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		1.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		27.00000	12,000	25.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		579.00000	709,000	25.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,448.00000	1,303,000	23.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		112.00000	57,000	19.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		164.00000	254,000	19.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		45.00000	21,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		397.00000	518,000	23.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,398.00000	1,253,000	23.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	4,000	29.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		962.00000	1,101,000	29.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,348.00000	1,203,000	23.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		30.00000	14,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		532.00000	661,000	24.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		898.00000	753,000	19.42	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		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,498.00000	1,353,000	24.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		211.00000	117,000	17.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		63.00000	114,000	17.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		552.00000	410,000	16.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		4.00000	7,000	16.13	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		82.00000	40,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		234.00000	337,000	20.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Call		19.00000	8,000	26.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.90	Put		721.00000	855,000	26.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14310	7.29050		17.95	50,494,573.90	7,069	63,485.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		275.00000	213,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		335.00000	420,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		258.00000	199,000	19.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		368.00000	456,000	19.34	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		293.00000	228,000	18.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		303.00000	385,000	18.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		74.00000	102,000	16.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		614.00000	495,000	16.36	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		835.00000	953,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		125.00000	96,000	22.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		149.00000	204,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		439.00000	347,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		274.00000	351,000	18.50	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	7.25	Call		314.00000	244,000	18.50	0.00	0	5,560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		1,153.00000	1,010,000	17.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		13.00000	17,000	17.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		436.00000	531,000	19.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		226.00000	174,000	19.89	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		869.00000	732,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		29.00000	39,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		915.00000	777,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		25.00000	34,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		1,057.00000	915,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		17.00000	22,000	17.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		118.00000	91,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		878.00000	998,000	23.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,347.00000	1,202,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		7.00000	9,000	18.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		241.00000	186,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		401.00000	493,000	19.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		653.00000	531,000	16.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		63.00000	88,000	16.33	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		576.00000	460,000	16.38	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		86.00000	117,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		140.00000	107,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		750.00000	864,000	22.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		176.00000	136,000	21.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		586.00000	693,000	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		539.00000	429,000	16.60	0.00	0	560.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		99.00000	136,000	16.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		1,009.00000	869,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		19.00000	26,000	16.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		962.00000	823,000	16.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		22.00000	30,000	16.63	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,298.00000	1,154,000	18.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		8.00000	11,000	18.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		157.00000	120,000	21.62	0.00	0	1,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		667.00000	777,000	21.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		200.00000	153,000	20.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		510.00000	610,000	20.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		735.00000	608,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		45.00000	65,000	16.29	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,445.00000	1,300,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		5.00000	7,000	18.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Call		148.00000	113,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.85	Put		708.00000	820,000	21.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Put		246.00000	318,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.20	Call		336.00000	261,000	18.23	0.00	0	14,600.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Call		778.00000	648,000	16.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.55	Put		38.00000	55,000	16.27	0.00	0	560.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22820	7.37740		18.12	2,262,426.60	313	17,731.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		560.00000	470,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		219.00000	278,000	17.26	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	19/03/2012	Foreign Exchange Future	7.09	Call		533.00000	447,000	17.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		242.00000	305,000	17.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		590.00000	494,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		199.00000	252,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		581.00000	487,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		204.00000	259,000	17.11	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		501.00000	419,000	17.72	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		274.00000	341,000	17.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		455.00000	379,000	18.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		328.00000	401,000	18.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		713.00000	601,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		136.00000	173,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		477.00000	399,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		300.00000	371,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		748.00000	634,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		121.00000	156,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		342.00000	283,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		515.00000	605,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		240.00000	198,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		813.00000	920,000	21.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		394.00000	327,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		417.00000	499,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		180.00000	149,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,103.00000	1,221,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		785.00000	668,000	16.48	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	19/03/2012	Foreign Exchange Future	6.70	Put		108.00000	140,000	16.48	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		173.00000	143,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,146.00000	1,265,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		678.00000	570,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		151.00000	192,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		230.00000	190,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		853.00000	962,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		525.00000	441,000	17.52	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		248.00000	313,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		822.00000	703,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		95.00000	125,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		376.00000	312,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		449.00000	534,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		195.00000	161,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,018.00000	1,133,000	22.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		261.00000	216,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		734.00000	838,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		551.00000	463,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		224.00000	285,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		864.00000	740,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		87.00000	112,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		273.00000	226,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		696.00000	798,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		221.00000	182,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		894.00000	1,004,000	21.46	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		250.00000	207,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		773.00000	879,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		203.00000	168,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		976.00000	1,090,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		413.00000	344,000	18.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		386.00000	466,000	18.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		433.00000	361,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		356.00000	433,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		645.00000	539,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		168.00000	211,000	16.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.31360	7.46500		17.92	0.00	0	2,009.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		573.00000	495,000	17.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		358.00000	431,000	17.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		551.00000	475,000	17.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		386.00000	461,000	17.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		596.00000	515,000	17.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		331.00000	401,000	17.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.40350	7.55680		18.23	0.00	0	416.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		720.00000	632,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		363.00000	429,000	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		696.00000	611,000	17.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		389.00000	458,000	17.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		744.00000	654,000	17.38	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		337.00000	401,000	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		417.00000	488,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		674.00000	591,000	17.89	0.00	0	42,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.50390	7.65630		18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		635.00000	562,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		679.00000	758,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		617.00000	546,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		711.00000	792,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		653.00000	579,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		647.00000	725,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		882.00000	971,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		538.00000	475,000	19.80	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.49320	8.63700		20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,316.00000	1,236,000	20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,179.00000	1,243,000	20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,298.00000	1,219,000	20.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,211.00000	1,276,000	20.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,335.00000	1,253,000	20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,148.00000	1,210,000	20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		875.00000	932,000	19.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,512.00000	1,425,000	19.57	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.35890	9.50270		21.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,780.00000	1,697,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,477.00000	1,538,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,762.00000	1,680,000	21.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,509.00000	1,571,000	21.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,798.00000	1,715,000	21.18	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		1,445.00000	1,506,000	21.18	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			7.05260	7.19780		17.18	49,368.20	7	449.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		18,106.00000	9,800,000	17.75	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		8,326.00000	14,540,000	17.75	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		15,431.00000	8,187,000	18.33	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		10,651.00000	17,927,000	18.33	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		21,110.00000	11,720,000	17.18	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Put		6,330.00000	11,460,000	17.18	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Put		13,294.00000	21,581,000	18.91	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.20	Call		13,074.00000	6,841,000	18.91	0.00	0	50.00
\$ / R M/On		19/12/2011	Foreign Exchange Future			7.14310	7.29050		17.95	0.00	0	100.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Call		43,902.00000	34,743,000	17.28	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.00	Put		14,852.00000	20,433,000	17.28	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Call		41,085.00000	32,341,000	17.50	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	7.05	Put		17,035.00000	23,031,000	17.50	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Call		46,887.00000	37,307,000	17.05	0.00	0	0.00
\$ / R M/On		19/12/2011	Foreign Exchange Future	6.95	Put		12,837.00000	17,997,000	17.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.58380	11.68460		14.71	5,293,796.60	457	22,335.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		278.00000	208,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		93.00000	124,000	14.72	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		246.00000	180,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		111.00000	146,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		311.00000	238,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		76.00000	104,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		190.00000	135,000	14.94	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		155.00000	201,000	14.94	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		57.00000	35,000	16.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		472.00000	551,000	16.98	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		10.00000	13,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		695.00000	597,000	14.73	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		1,187.00000	1,087,000	19.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		2.00000	3,000	19.25	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		744.00000	645,000	15.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		9.00000	11,000	15.19	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		24.00000	36,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		509.00000	420,000	14.73	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		841.00000	742,000	16.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		6.00000	8,000	16.09	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		14.00000	22,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		599.00000	506,000	14.73	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		553.00000	462,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		18.00000	28,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		98.00000	65,000	16.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		313.00000	381,000	16.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		145.00000	101,000	15.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		210.00000	267,000	15.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		128.00000	88,000	15.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		243.00000	304,000	15.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		466.00000	380,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		31.00000	46,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		940.00000	840,000	16.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		5.00000	6,000	16.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		165.00000	117,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		180.00000	233,000	15.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		112.00000	75,000	15.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		277.00000	341,000	15.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		1,039.00000	938,000	17.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		4.00000	4,000	17.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.72040	11.82330		15.87	4,336,548.00	370	12,225.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		502.00000	444,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		329.00000	374,000	15.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		477.00000	421,000	15.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		354.00000	401,000	15.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		528.00000	468,000	15.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		305.00000	348,000	15.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		290.00000	255,000	17.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		667.00000	735,000	17.21	0.00	0	150.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		705.00000	634,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		182.00000	214,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		390.00000	344,000	16.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		467.00000	524,000	16.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		453.00000	400,000	16.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		380.00000	430,000	16.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		1,357.00000	1,260,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		34.00000	40,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		1,173.00000	1,082,000	14.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		50.00000	62,000	14.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.84690	11.95160		16.57	177,703.50	15	2,787.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		838.00000	773,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		336.00000	376,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		810.00000	746,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		358.00000	399,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		867.00000	800,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		315.00000	353,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		783.00000	721,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		381.00000	424,000	16.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		614.00000	562,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		562.00000	615,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,138.00000	1,056,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		186.00000	209,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		659.00000	603,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		507.00000	556,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		467.00000	426,000	17.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		815.00000	879,000	17.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		897.00000	828,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		295.00000	331,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,213.00000	1,129,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		161.00000	182,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		706.00000	648,000	16.33	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		454.00000	501,000	16.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,066.00000	986,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		214.00000	239,000	15.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.97290	12.08010		16.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		824.00000	766,000	16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		594.00000	643,000	16.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		801.00000	744,000	16.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		621.00000	671,000	16.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		847.00000	788,000	16.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		567.00000	615,000	16.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09170	0.09370		15.46	183.40	2	12,700.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,371.00000	1,171,000	22.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	22.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		406.00000	236,000	15.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		36.00000	66,000	15.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,370.00000	2,170,000	26.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	0,000	26.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	40.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,140,630.00000	1,140,830,000	40.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09300	0.09500		19.18	0.00	0	200.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,516.00000	1,322,000	17.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		16.00000	22,000	17.47	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		694.00000	556,000	19.18	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		194.00000	256,000	19.18	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		2,505.00000	2,305,000	23.48	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		5.00000	5,000	23.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.24860	10.34310		14.42	20,497.20	2	64,019.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		697.00000	604,000	14.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		4.00000	5,000	14.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		648.00000	555,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		5.00000	6,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		746.00000	653,000	14.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		3.00000	4,000	14.85	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		7.00000	12,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		550.00000	461,000	13.41	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		187.00000	238,000	15.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		130.00000	87,000	15.27	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		1,045.00000	950,000	17.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		2.00000	1,000	17.96	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		198.00000	141,000	14.42	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		105.00000	142,000	14.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		369.00000	294,000	13.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		26.00000	45,000	13.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		62.00000	38,000	16.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		369.00000	439,000	16.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		945.00000	851,000	16.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		2.00000	2,000	16.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		84.00000	53,000	16.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		291.00000	354,000	16.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		72.00000	45,000	16.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		329.00000	396,000	16.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		97.00000	63,000	15.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		254.00000	314,000	15.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		14.00000	7,000	18.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		771.00000	858,000	18.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		11.00000	5,000	18.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		818.00000	906,000	18.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Call		2.00000	1,000	20.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	11.60	Put		1,259.00000	1,352,000	20.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		34.00000	18,000	17.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		541.00000	619,000	17.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Call		149.00000	103,000	14.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.35	Put		156.00000	204,000	14.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Call		227.00000	166,000	14.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.20	Put		84.00000	117,000	14.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.36810	10.46530		15.52	1,690,000.30	163	5,290.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		759.00000	681,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		94.00000	113,000	14.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		721.00000	644,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		106.00000	126,000	14.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		798.00000	719,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		83.00000	101,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		615.00000	547,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		150.00000	179,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		963.00000	879,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		48.00000	61,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		1,190.00000	1,097,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		25.00000	29,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		1,095.00000	1,008,000	14.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		30.00000	40,000	14.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		93.00000	79,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		1,378.00000	1,461,000	19.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Call		648.00000	578,000	14.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.95	Put		133.00000	160,000	14.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		108.00000	91,000	19.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,243.00000	1,323,000	19.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Call		1,006.00000	921,000	14.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.50	Put		41.00000	53,000	14.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Call		202.00000	172,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.00	Put		737.00000	804,000	17.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Call		469.00000	410,000	15.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.25	Put		254.00000	292,000	15.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		102.00000	87,000	19.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,287.00000	1,369,000	19.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Call		419.00000	364,000	15.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.35	Put		304.00000	346,000	15.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Call		584.00000	517,000	14.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.05	Put		169.00000	199,000	14.83	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		920.00000	837,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.60	Put		55.00000	69,000	14.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Call		163.00000	139,000	18.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	11.20	Put		898.00000	971,000	18.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.48000	10.57990		16.03	1,048,000.00	100	8,103.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		741.00000	679,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		261.00000	299,000	15.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		713.00000	652,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		283.00000	322,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		770.00000	707,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		240.00000	277,000	15.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,575.00000	1,484,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		45.00000	54,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		659.00000	601,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		329.00000	371,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		940.00000	868,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		160.00000	188,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,621.00000	1,529,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		41.00000	49,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		870.00000	800,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		190.00000	220,000	14.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		498.00000	452,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		518.00000	572,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		442.00000	400,000	16.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		612.00000	670,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		633.00000	577,000	15.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		353.00000	397,000	15.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		335.00000	303,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		855.00000	923,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		248.00000	224,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,168.00000	1,244,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		392.00000	355,000	16.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		712.00000	775,000	16.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		206.00000	187,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,376.00000	1,457,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		377.00000	341,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		747.00000	811,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,131.00000	1,052,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		101.00000	122,000	14.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		288.00000	260,000	17.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,008.00000	1,080,000	17.92	0.00	0	0.00
AL7T	On	03/11/2011	Index Future			409.64000	408.86500			0.00	0	16.00
AL7T	On	02/02/2012	Index Future			415.87400	415.08800			0.00	0	0.00
ALBI	On	03/11/2011	Index Future			375.95400	375.17200			0.00	0	1,617.00
ALBI	On	02/02/2012	Index Future			381.67500	380.88200			0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future			7.08890	7.23510		17.62	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Call		562.00000	432,000	16.02	0.00	0	0.00
ANY DA	On	24/10/2011	Can-Do Future	6.70	Put		27.00000	43,000	16.02	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		519.00000	392,000	15.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.75	Put		34.00000	53,000	15.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Call		606.00000	474,000	16.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	6.65	Put		21.00000	35,000	16.08	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Put		97.00000	148,000	17.15	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.00	Call		332.00000	237,000	17.15	0.00	0	14,286.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Put		318.00000	415,000	19.96	0.00	0	0.00
ANY DAOn	24/10/2011	Can-Do Future	7.40	Call		153.00000	104,000	19.96	0.00	0	6,757.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.48360	7.56880		14.15	14,967.20	2	25,785.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		920.00000	834,000	20.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	20.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		870.00000	785,000	19.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	19.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		969.00000	884,000	20.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Call		147.00000	93,000	14.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.50	Put		78.00000	109,000	14.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Call		179.00000	120,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.45	Put		60.00000	86,000	14.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Call		573.00000	489,000	16.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		4.00000	5,000	16.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		382.00000	303,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		13.00000	19,000	14.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		118.00000	73,000	14.28	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	7.55	Put		99.00000	139,000	14.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		428.00000	347,000	15.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		9.00000	13,000	15.13	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		15.00000	7,000	15.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		396.00000	473,000	15.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		820.00000	735,000	19.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		12.00000	5,000	16.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		443.00000	521,000	16.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		771.00000	686,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		2.00000	2,000	19.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		476.00000	394,000	15.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		7.00000	10,000	15.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		6.00000	3,000	17.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		587.00000	669,000	17.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		215.00000	150,000	14.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		46.00000	66,000	14.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		10.00000	4,000	16.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		491.00000	570,000	16.86	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.49420	7.58230		14.20	0.00	0	780.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		948.00000	864,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		16.00000	20,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		901.00000	818,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		19.00000	24,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		999.00000	910,000	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
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		17.00000	16,000	15.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		280.00000	229,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		198.00000	235,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		401.00000	339,000	14.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		119.00000	145,000	14.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.51350	7.60430		14.13	0.00	0	1,680.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		517.00000	454,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		163.00000	191,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		486.00000	425,000	13.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		182.00000	212,000	13.93	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		550.00000	485,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		146.00000	172,000	13.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		427.00000	371,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		223.00000	258,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		739.00000	663,000	14.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		85.00000	100,000	14.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		267.00000	230,000	14.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		413.00000	467,000	14.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		399.00000	346,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		245.00000	283,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		699.00000	625,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		95.00000	112,000	13.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,419.00000	1,332,000	15.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		15.00000	19,000	15.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.51030	8.59220		14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,647.00000	1,582,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		355.00000	372,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,612.00000	1,548,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		370.00000	388,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,683.00000	1,617,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		341.00000	357,000	12.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21550	7.27580		10.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		101.00000	58,000	10.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		75.00000	93,000	10.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		77.00000	42,000	11.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		101.00000	127,000	11.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		129.00000	78,000	10.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		53.00000	63,000	10.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		5.00000	1,000	15.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		529.00000	586,000	15.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	2,000	14.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		481.00000	537,000	14.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		4.00000	1,000	15.29	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		578.00000	636,000	15.29	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		22.00000	9,000	13.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		296.00000	344,000	13.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		676.00000	616,000	15.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	1,000	15.09	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		379.00000	320,000	11.76	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	6.90	Put		3.00000	5,000	11.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		2.00000	1,000	16.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		676.00000	736,000	16.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.29330	7.35530		12.35	0.00	0	10.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		260.00000	220,000	12.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		155.00000	177,000	12.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		233.00000	196,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		178.00000	203,000	12.35	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		289.00000	247,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		134.00000	154,000	12.26	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		116.00000	96,000	14.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		411.00000	453,000	14.06	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		589.00000	532,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		34.00000	39,000	12.37	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		128.00000	106,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		373.00000	413,000	13.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		545.00000	490,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		40.00000	47,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		189.00000	159,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		234.00000	266,000	12.84	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		503.00000	448,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		48.00000	55,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		172.00000	144,000	13.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		267.00000	301,000	13.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/09/2011	Can-Do Future			0.00660	0.00290			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.18590	0.26190			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.59600	8.88410		20.36	15,472,800.00	1,800	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		1,235.00000	949,000	23.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		1.00000	3,000	23.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		1,185.00000	900,000	22.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		1.00000	4,000	22.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		1,285.00000	998,000	23.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		1.00000	2,000	23.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		511.00000	272,000	18.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		27.00000	76,000	18.99	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		136.00000	56,000	24.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		302.00000	510,000	24.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		152.00000	63,000	24.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		268.00000	467,000	24.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		1,086.00000	802,000	22.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		2.00000	6,000	22.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		169.00000	71,000	23.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		235.00000	425,000	23.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		235.00000	101,000	22.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		151.00000	305,000	22.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		211.00000	90,000	22.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		177.00000	344,000	22.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		122.00000	49,000	25.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		338.00000	553,000	25.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		89.00000	34,000	26.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		455.00000	688,000	26.32	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		1,037.00000	752,000	21.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		3.00000	6,000	21.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.73860	9.03270		20.72	0.00	0	132.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		844.00000	612,000	18.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		111.00000	173,000	18.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		807.00000	583,000	18.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		124.00000	194,000	18.83	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		881.00000	644,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		98.00000	155,000	18.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		703.00000	503,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		170.00000	264,000	19.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		960.00000	712,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		77.00000	123,000	18.22	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		1,178.00000	902,000	17.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		45.00000	63,000	17.61	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		670.00000	479,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		187.00000	290,000	19.78	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		486.00000	342,000	21.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		353.00000	503,000	21.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		309.00000	218,000	23.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		676.00000	879,000	23.84	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		387.00000	271,000	22.64	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	9.15	Put		504.00000	682,000	22.64	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		736.00000	529,000	19.30	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		153.00000	240,000	19.30	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		1,088.00000	823,000	17.85	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		55.00000	84,000	17.85	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		1,316.00000	1,036,000	18.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		33.00000	47,000	18.17	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		533.00000	376,000	20.96	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		300.00000	437,000	20.96	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		1,410.00000	1,127,000	18.54	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		27.00000	38,000	18.54	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		585.00000	414,000	20.49	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		252.00000	375,000	20.49	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		464.00000	326,000	21.68	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		381.00000	537,000	21.68	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		640.00000	456,000	20.01	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		207.00000	317,000	20.01	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		296.00000	209,000	24.08	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		713.00000	920,000	24.08	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		370.00000	259,000	22.88	0.00	0	0.00	
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		537.00000	720,000	22.88	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	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			376.42700	375.67800			0.00	0	161.00
GOVI	On	03/11/2011	GOVI	357.00	Call		186,780.00000	194,270,000		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		186,680.00000	194,170,000		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		186,880.00000	194,370,000		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			382.15600	381.39600			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		123,960.00000	131,560,000		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		123,860.00000	131,460,000		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		124,060.00000	131,660,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/11/2011	Index Future			163.31800	163.15400			0.00	0	79.00
IGOV	On	02/02/2012	Index Future			165.80300	165.63700			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			448.54300	448.46500			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.49000			0.00	1,000	1,000.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.42000	5.42000			0.00	2,000	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.37000	5.37000			0.00	0	5,541.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.37000	5.37000			0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.37000	5.37000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.38000	5.38000			0.00	0	1,340.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.45000	5.45000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.59000	5.59000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.76000	5.76000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.97000	5.97000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.21000	6.21000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	03/11/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/11/2011	Index Future			372.97900	372.01500			0.00	0	0.00
OTH1	On	02/02/2012	Index Future			378.65500	377.67700			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			6.58100	6.61800		3.25	0.00	0	15,490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		6,044.00000	6,185,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	0,000	3.47	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		6,223.00000	6,364,000	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		5,865.00000	6,006,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1.00000	0,000	3.45	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Put		800.00000	709,000	3.05	0.00	0	0.00
R157	On	03/11/2011	Bond Future	6.55	Call		540.00000	590,000	3.05	0.00	0	1,200.00
R157	On	03/11/2011	Bond Future	7.00	Put		183.00000	147,000	3.12	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.00	Call		1,632.00000	1,738,000	3.12	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.10	Call		1,948.00000	2,063,000	3.15	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.10	Put		123.00000	96,000	3.15	0.00	0	400.00
R157	On	03/11/2011	Bond Future	7.55	Call		3,514.00000	3,650,000	3.26	0.00	0	0.00
R157	On	03/11/2011	Bond Future	7.55	Put		15.00000	10,000	3.26	0.00	0	1,200.00
R157	On	02/02/2012	Bond Future			6.61900	6.66000		3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,378.00000	6,520,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		24.00000	19,000	3.80	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,542.00000	6,685,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		21.00000	18,000	3.82	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,214.00000	6,356,000	3.79	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		27.00000	22,000	3.79	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.66600	6.71000		3.50	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,124.00000	5,256,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		139.00000	125,000	3.65	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,271.00000	5,403,000	3.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		129.00000	115,000	3.67	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,978.00000	5,109,000	3.64	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		151.00000	136,000	3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.72600	6.77500		3.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,137.00000	4,256,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		444.00000	412,000	3.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,261.00000	4,381,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		420.00000	389,000	3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,014.00000	4,131,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		469.00000	435,000	3.56	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/11/2011	Bond Future			7.97200	8.00900		10.25	0.00	0	24,731.00
R186	On	03/11/2011	Bond Future	9.00	Call		9,460.00000	9,805,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		107.00000	81,000	10.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		9,886.00000	10,235,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		89.00000	67,000	10.64	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		9,036.00000	9,377,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		129.00000	99,000	10.57	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		261.00000	208,000	10.43	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		7,356.00000	7,674,000	10.43	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		1,750.00000	1,551,000	10.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.10	Call		2,655.00000	2,827,000	10.01	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		908.00000	777,000	10.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		4,250.00000	4,489,000	10.16	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		5,741.00000	6,025,000	10.29	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		501.00000	414,000	10.29	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		10,312.00000	10,664,000	10.68	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		74.00000	55,000	10.68	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.02700	8.06500		11.50	0.00	0	2,501.00
R186	On	02/02/2012	Bond Future	9.00	Call		9,537.00000	9,833,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		826.00000	747,000	11.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		9,908.00000	10,209,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		757.00000	683,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		9,170.00000	9,460,000	11.65	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		901.00000	817,000	11.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.08600	8.12500		11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		9,731.00000	10,002,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,687.00000	1,580,000	11.70	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		10,068.00000	10,344,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,588.00000	1,486,000	11.73	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		9,397.00000	9,663,000	11.66	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,791.00000	1,680,000	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.15100	8.19100		11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,100.00000	8,338,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,961.00000	2,818,000	11.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,407.00000	8,650,000	11.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Put		2,824.00000	2,686,000	11.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,800.00000	8,034,000	11.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,107.00000	2,961,000	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			213.98411	213.98044			0.00	0	0.00
R189	On	03/11/2011	Bond Future	212.00	Call		1,980.00000	1,984,000		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		1,930.00000	1,934,000		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		2,030.00000	2,034,000		0.00	0	0.00
R189	On	03/11/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/11/2011	Bond Future			245.71407	245.69824			0.00	0	183.00
R197	On	03/11/2011	Bond Future	238.50	Call		7,198.00000	7,214,000		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		7,148.00000	7,164,000		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		7,248.00000	7,264,000		0.00	0	0.00
R197	On	03/11/2011	Bond Future	238.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/11/2011	Bond Future			6.23700	6.28000		2.75	0.00	0	1,348.00
R201	On	03/11/2011	Bond Future	8.00	Call		4,865.00000	4,991,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	0,000	3.01	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		5,003.00000	5,128,000	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		4,728.00000	4,853,000	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			6.24300	6.29000		2.75	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,122.00000	5,247,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		6.00000	5,000	3.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,247.00000	5,373,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		5.00000	4,000	3.09	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,996.00000	5,121,000	3.06	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		7.00000	5,000	3.06	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.25900	6.31100		2.75	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,582.00000	3,698,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		104.00000	91,000	2.88	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,692.00000	3,808,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		95.00000	83,000	2.89	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,472.00000	3,587,000	2.87	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		112.00000	99,000	2.87	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.28800	6.34700		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,822.00000	2,928,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Put		276.00000	249,000	2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,916.00000	3,024,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		261.00000	236,000	2.77	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,728.00000	2,834,000	2.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		290.00000	264,000	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			185.92486	185.91273			0.00	0	26,816.00
R202	On	03/11/2011	Bond Future	0.50	Call		185,413.00000	185,425,000		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		185,363.00000	185,375,000		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		185,463.00000	185,475,000		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			186.08982	186.07769			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,078.00000	9,090,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,028.00000	9,040,000		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		9,128.00000	9,140,000		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			7.34500	7.35600		5.25	0.00	0	2,087.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Call		5,339.00000	5,389,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		13.00000	10,000	5.47	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		5,561.00000	5,612,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		10.00000	8,000	5.49	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		5,117.00000	5,166,000	5.45	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		16.00000	13,000	5.45	0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.41300	7.42500		5.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,045.00000	6,091,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		140.00000	131,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,248.00000	6,294,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		129.00000	119,000	6.03	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,845.00000	5,890,000	5.96	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		155.00000	145,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.48800	7.50100		5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,732.00000	5,775,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		375.00000	360,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,914.00000	5,957,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		350.00000	335,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,552.00000	5,594,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		403.00000	387,000	5.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.57500	7.58800		5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,517.00000	4,552,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		737.00000	717,000	5.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,682.00000	4,718,000	5.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		700.00000	681,000	5.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		4,355.00000	4,389,000	5.22	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		778.00000	757,000	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			7.54400	7.55600		6.25	0.00	0	2,782.00
R204	On	03/11/2011	Bond Future	8.75	Call		6,339.00000	6,402,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		15.00000	12,000	6.50	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		6,590.00000	6,653,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		12.00000	9,000	6.53	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		6,088.00000	6,150,000	6.48	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		19.00000	15,000	6.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.61000	7.62100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,182.00000	7,231,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		140.00000	130,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,411.00000	7,461,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		125.00000	116,000	7.18	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,953.00000	7,001,000	7.12	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		155.00000	145,000	7.12	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.68300	7.69500		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,905.00000	5,946,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		635.00000	614,000	7.14	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,106.00000	6,148,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		594.00000	574,000	7.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,707.00000	5,747,000	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.70	Put		679.00000	657,000	7.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.76700	7.78000		6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,654.00000	4,691,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,142.00000	1,115,000	6.50	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,835.00000	4,874,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,085.00000	1,059,000	6.54	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,476.00000	4,513,000	6.47	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,203.00000	1,175,000	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			5.89900	5.94300		2.00	0.00	0	12,577.00
R206	On	03/11/2011	Bond Future	7.75	Call		3,644.00000	3,735,000	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		3,743.00000	3,833,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	0,000	2.21	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		3,546.00000	3,636,000	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			5.85900	5.90900		2.00	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,758.00000	3,849,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		3.00000	2,000	2.24	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,845.00000	3,936,000	2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		3.00000	2,000	2.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		3,671.00000	3,762,000	2.22	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		4.00000	3,000	2.22	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.82700	5.88400		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,624.00000	2,708,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		61.00000	53,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,698.00000	2,782,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		57.00000	49,000	2.10	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,551.00000	2,634,000	2.07	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		66.00000	57,000	2.07	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.79600	5.86500		1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,008.00000	2,089,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		119.00000	105,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,069.00000	2,151,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		113.00000	100,000	1.76	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,948.00000	2,029,000	1.74	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		127.00000	112,000	1.74	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/11/2011	Bond Future			7.72800	7.75500		7.00	0.00	0	7,549.00
R207	On	03/11/2011	Bond Future	8.75	Call		5,661.00000	5,810,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		39.00000	30,000	7.28	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		5,925.00000	6,076,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		32.00000	24,000	7.31	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		5,397.00000	5,545,000	7.25	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		48.00000	37,000	7.25	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	7.90	Put		796.00000	714,000	6.83	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.90	Call		1,642.00000	1,718,000	6.83	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.15	Call		2,658.00000	2,765,000	6.95	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.15	Put		376.00000	324,000	6.95	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	8.35	Call		3,602.00000	3,729,000	7.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.35	Put		190.00000	158,000	7.06	0.00	0	2,000.00
R207	On	03/11/2011	Bond Future	7.30	Put		2,978.00000	2,832,000	6.54	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.30	Call		263.00000	275,000	6.54	0.00	0	900.00
R207	On	03/11/2011	Bond Future	7.75	Put		1,178.00000	1,076,000	6.76	0.00	0	0.00
R207	On	03/11/2011	Bond Future	7.75	Call		1,149.00000	1,205,000	6.76	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Put		692.00000	616,000	6.86	0.00	0	300.00
R207	On	03/11/2011	Bond Future	7.95	Call		1,827.00000	1,910,000	6.86	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Call		3,850.00000	3,981,000	7.08	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.40	Put		158.00000	130,000	7.08	0.00	0	900.00
R207	On	02/02/2012	Bond Future			7.79300	7.82000		8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,714.00000	6,844,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		261.00000	236,000	8.30	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,951.00000	7,083,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		236.00000	214,000	8.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,478.00000	6,607,000	8.27	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		287.00000	262,000	8.27	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.86700	7.89600		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,518.00000	5,630,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		919.00000	870,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,722.00000	5,837,000	8.18	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	03/05/2012	Bond Future	8.80	Put		862.00000	816,000	8.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,316.00000	5,426,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		978.00000	927,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.95000	7.98000		7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,215.00000	5,325,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,174.00000	1,123,000	7.50	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,411.00000	5,523,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,116.00000	1,066,000	7.55	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,023.00000	5,130,000	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,238.00000	1,183,000	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			7.77600	7.80700		8.25	0.00	0	7,221.00
R208	On	03/11/2011	Bond Future	8.75	Call		5,749.00000	5,930,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		60.00000	46,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		6,027.00000	6,210,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		49.00000	37,000	8.48	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		5,472.00000	5,650,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		74.00000	57,000	8.40	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		884.00000	785,000	7.91	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		1,776.00000	1,872,000	7.91	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		427.00000	365,000	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.20	Call		2,853.00000	2,986,000	8.06	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		3,851.00000	4,007,000	8.19	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		221.00000	182,000	8.19	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		6,585.00000	6,772,000	8.55	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		33.00000	25,000	8.55	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			7.83500	7.86800		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,948.00000	7,119,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		316.00000	284,000	9.14	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,198.00000	7,372,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		287.00000	259,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,699.00000	6,868,000	9.10	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		347.00000	313,000	9.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.90200	7.93600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,856.00000	7,013,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		745.00000	698,000	9.40	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,085.00000	7,244,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		699.00000	654,000	9.44	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,630.00000	6,784,000	9.36	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		794.00000	744,000	9.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.97500	8.01000		8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,513.00000	5,653,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,308.00000	1,243,000	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,725.00000	5,867,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,245.00000	1,182,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,306.00000	5,443,000	8.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.70	Put		1,378.00000	1,309,000	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			8.26100	8.29200		13.75	0.00	0	1,454.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,319.00000	4,510,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		517.00000	439,000	13.54	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,641.00000	4,841,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		441.00000	373,000	13.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,003.00000	4,186,000	13.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		601.00000	516,000	13.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.30900	8.34000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		6,419.00000	6,604,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,085.00000	1,004,000	14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		6,713.00000	6,902,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		998.00000	922,000	14.80	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		6,130.00000	6,310,000	14.70	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,179.00000	1,094,000	14.70	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.35900	8.39200		15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		6,768.00000	6,950,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,885.00000	1,787,000	15.25	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		7,038.00000	7,223,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Put		1,775.00000	1,680,000	15.31	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		6,503.00000	6,680,000	15.20	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,003.00000	1,900,000	15.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.41300	8.44600		14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		8,209.00000	8,399,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,922.00000	1,835,000	14.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		8,481.00000	8,674,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,830.00000	1,746,000	14.82	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,942.00000	8,129,000	14.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,022.00000	1,932,000	14.69	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/11/2011	Bond Future			137.41206	137.21736			0.00	0	600.00
R210	On	03/11/2011	Bond Future	131.00	Call		6,217.00000	6,412,000		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		6,167.00000	6,362,000		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		6,267.00000	6,462,000		0.00	0	0.00
R210	On	03/11/2011	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/11/2011	Bond Future			112.51604	112.51115			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		111,261.00000	111,266,000		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		111,211.00000	111,216,000		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		111,311.00000	111,316,000		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			112.89060	112.88578			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		2,386.00000	2,391,000		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		2,336.00000	2,341,000		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		2,436.00000	2,441,000		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			111.69623	111.58814			0.00	0	2,667.00
R212	On	03/11/2011	Bond Future	2.50	Call		109,088.00000	109,196,000		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		109,038.00000	109,146,000		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		109,138.00000	109,246,000		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			111.92765	111.81809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		3,318.00000	3,428,000		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		3,268.00000	3,378,000		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		3,368.00000	3,478,000		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			8.26700	8.29800			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		3,786.00000	4,055,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		4,190.00000	4,459,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		3,379.00000	3,648,000		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			8.32200	8.35400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		5,271.00000	5,545,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		5,659.00000	5,933,000		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		4,880.00000	5,154,000		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			8.37700	8.41000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,681.00000	6,960,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		7,054.00000	7,333,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		6,305.00000	6,584,000		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			8.43500	8.46900			0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,159.00000	6,443,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,531.00000	6,815,000		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		5,785.00000	6,069,000		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			14,571.12000	14,787.46000			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00

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	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/11/2011	Index Future			364.02400	362.36400			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.10460	1.12660		17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		356.00000	209,000	17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		90.00000	163,000	17.52	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		128.00000	61,000	20.02	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		362.00000	515,000	20.02	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		774.00000	567,000	16.61	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	On	19/09/2011	Foreign Exchange Future	1.05	Put		8.00000	21,000	16.61	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.11860	1.14160		17.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		669.00000	523,000	17.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		253.00000	337,000	17.26	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		428.00000	324,000	18.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		512.00000	638,000	18.52	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		1,020.00000	832,000	16.65	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		104.00000	146,000	16.65	0.00	0	0.00

**Total for Derivatives :** **198,822,652.50**      **30,026**      **1,070,809.00**

<b><u>i-Bonds</u></b>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			1,110,000,000,000.00	11,100,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AB306L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB307L	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000			0.00	0	150,000,000.00
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			0.00	0	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			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			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			0.00	0	5,000,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	2,842,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	928,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011	Spot Bond			5.97500	5.97500			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	2,300,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL079	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ACL080	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL081	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL082	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL083	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL084	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL085	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL086	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL087	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL088	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
ACL089	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL090	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL091	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
ACL092	On	26/12/2015			100.00000	100.00000			0.00	0	0.00
ACL093	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000		20,000,000,000,000.00		200,000,000	50,000,000.00
ACL135	On	20/09/2014			100.00000	100.00000		20,000,000,000,000.00		200,000,000	50,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	21,423,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,725,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	1,200,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP500	On	21/10/2011			100.00000	100.00000			0.00	0	22,000,000.00
BCP510	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		15,000,000,000,000.00	150,000,000	158,910,000.00	
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000				0.00	0	4,996,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC14	On	27/10/2011	Spot Bond			100.00000	100.00000				0.00	0	163,300,000.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG2A	On	21/09/2011	Spot Bond			8.42000	8.42000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,672,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,682,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	2,956,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,500,000,000,000.00		25,000,000	17,500,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			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		69,000,000,000.00		25,000,000	25,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	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
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	172,254,536.00
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
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			2,200,000,000.00	22,000	186,900,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			148,370,000,000.00	16,040,000	192,984,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			560,000,000.00	56,000	159,900,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			533,800,000.00	68,000	43,200,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			135,510,000,000.00	18,068,000	266,968,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,142,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000		87,600,000,000.00		876,000	16,898,181.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC60	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC62	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC63	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
FRC64	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC65	On	12/12/2011			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	150,000,000.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,932,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,793,000.00
FRX18	On	14/04/2018	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
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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	88.00
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			2,700,000,000,000.00	27,000,000	27,000,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/11/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	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
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	29,254,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	17,769,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			3,220,000,000,000.00	32,200,000	16,100,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,900,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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			400,000,000,000.00	4,000,000	2,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND150	On	13/12/2011			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING125	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP253U	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP254U	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	10,403,000.00
IPL5	On	28/09/2015	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
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			5,001,900,000,000.00	50,019,000	16,673,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500		70,950,000,000.00		10,000,000	5,000,000.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		95,672,000,000,000.00		956,720,000	236,430,000.00
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			0.00	0	0.00
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
NBK8B	On	24/03/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 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
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			50,000,000.00	500,000	12,100,000.00
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	26,400,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		17,700,000,000.00	177,000	177,000	59,000.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			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
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond				4.65000			0.00	0	22,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.55000	6.58500		106,177,373,300,000.00	16,210,286,000	16,210,286,000	19,796,367,200.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.93000	7.96500		57,137,347,020,000.00	7,205,214,000	7,205,214,000	10,174,740,000.00
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		556,000,000,000.00	1,112,000,000	1,112,000,000	2,567,677,000.00
R197	On	07/12/2023	Spot Bond			2.28000	2.28000		14,090,400,000.00	6,180,000	6,180,000	214,258,000.00
R201	On	21/12/2014	Spot Bond			6.22500	6.26500		9,009,411,375,000.00	1,447,295,000	1,447,295,000	3,497,212,000.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		653,630,400,000.00	286,680,000	286,680,000	1,077,647,734.00
R203	On	15/09/2017	Spot Bond			7.29500	7.30500		38,295,788,230,000.00	5,249,594,000	5,249,594,000	7,619,256,194.00
R204	On	21/12/2018	Spot Bond			7.49500	7.50500		40,785,466,550,000.00	5,441,690,000	5,441,690,000	4,639,344,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000		60,000,000,000,000.00	600,000,000	600,000,000	1,855,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.91500	5.95500			43,992,433,940,000.00	7,437,436,000	5,001,360,000.00
R207	On	15/01/2020	Spot Bond			7.68000	7.70500			15,118,110,720,000.00	1,968,504,000	7,092,437,000.00
R208	On	31/03/2021	Spot Bond			7.73000	7.76000			39,507,365,220,000.00	5,110,914,000	7,057,257,000.00
R209	On	31/03/2036	Spot Bond			8.22500	8.25500			40,416,726,316,050.00	4,913,887,698	8,324,935,849.00
R210	On	31/03/2028	Spot Bond			2.29000	2.30000			237,015,000,000.00	103,500,000	736,000,000.00
R211	On	31/01/2017	Spot Bond			1.50000	1.50000			3,000,000,000.00	2,000,000	1,448,900,000.00
R212	On	31/01/2022	Spot Bond			2.25000	2.26000			186,763,500,000.00	83,006,000	361,820,000.00
R213	On	28/02/2031	Spot Bond			8.22500	8.25500			8,271,553,500,000.00	1,005,660,000	1,068,130,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,270,537,000,000.00	964,698,000	2,508,524,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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			433,200,000,000.00	4,332,000	57,823,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,061,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	600,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	12,188,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,800,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			2,295,000,000,000.00	22,950,000	6,800,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	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
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN844	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN845	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
SYN846	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
SYN848	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN849	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
SYN850	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN851	On	11/11/2011			100.00000	100.00000			0.00	0	0.00
SYN852	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
SYN853	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN854	On	16/11/2011			100.00000	100.00000			0.00	0	0.00
SYN855	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
SYN856	On	18/11/2011			100.00000	100.00000			0.00	0	0.00
SYN857	On	21/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN85	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN85	On	23/11/2011			100.00000	100.00000			0.00	0	0.00
SYN86	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			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	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
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,013,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	247,711,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	81,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	105,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	55,600,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,400,000,000.00	44,000	52,979,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			872,400,000,000.00	8,724,000	214,724,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	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
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



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>649,632,536,271,050.00</b>	<b>61,043,526,698</b>	<b>90,991,435,295.00</b>
<b>Grand Total:</b>							<b>649,632,735,093,703.00</b>	<b>61,043,556,724</b>	<b>90,992,506,104.00</b>