

# Daily MTM Report

Daily summary for: 29/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.92650	6.92280		14.92	24,686,046.00	3,564	327,500.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		25.00000	25,000	21.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,152.00000	1,149,000	21.75	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		23.00000	23,000	22.04	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,200.00000	1,197,000	22.04	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		27.00000	27,000	21.45	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,104.00000	1,101,000	21.45	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		914.00000	911,000	20.26	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		37.00000	37,000	20.26	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		75.00000	76,000	17.89	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		552.00000	550,000	17.89	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		264.00000	265,000	15.03	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		141.00000	139,000	15.03	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		207.00000	209,000	14.92	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		184.00000	183,000	14.92	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		595.00000	593,000	18.19	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		68.00000	69,000	18.19	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		729.00000	726,000	19.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		52.00000	52,000	19.08	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		328.00000	329,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		105.00000	103,000	15.14	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		76.00000	74,000	15.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		399.00000	400,000	15.25	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		314.00000	312,000	16.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		137.00000	138,000	16.11	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,880.00000	2,877,000	30.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	3,000	30.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		469.00000	466,000	17.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		92.00000	92,000	17.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		389.00000	386,000	16.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		112.00000	112,000	16.70	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		64.00000	62,000	15.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		437.00000	438,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		295.00000	296,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		122.00000	120,000	15.08	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		161.00000	160,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		234.00000	236,000	14.98	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		639.00000	636,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		62.00000	62,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		187.00000	188,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		214.00000	212,000	15.22	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		0.00000	47,000	19.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	771,000	19.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		0.00000	124,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		0.00000	348,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		0.00000	170,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		0.00000	244,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		0.00000	561,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		0.00000	35,000	15.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		0.00000	40,000	19.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		0.00000	864,000	19.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		0.00000	1,178,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	2,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		0.00000	102,000	17.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		0.00000	426,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02140	7.01740		15.38	6,038,404.00	860	44,398.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		192.00000	194,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		525.00000	523,000	16.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		180.00000	182,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		563.00000	561,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		205.00000	207,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		488.00000	486,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		176.00000	175,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		443.00000	446,000	15.34	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,072.00000	1,069,000	19.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		89.00000	90,000	19.65	0.00	0	2,962.00

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	7.00	Put		287.00000	286,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		304.00000	307,000	15.38	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		452.00000	450,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		219.00000	221,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		902.00000	905,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		35.00000	34,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		642.00000	640,000	17.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		159.00000	161,000	17.52	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		0.00000	656,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		0.00000	85,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		0.00000	695,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		0.00000	74,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		0.00000	819,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		0.00000	48,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		0.00000	86,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		0.00000	1,115,000	19.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		0.00000	1,089,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		0.00000	18,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		0.00000	171,000	17.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		0.00000	600,000	17.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		0.00000	478,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	157,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		0.00000	415,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	194,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		0.00000	101,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		0.00000	980,000	19.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		0.00000	126,000	18.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		0.00000	805,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.12050	7.11580		15.50	0.00	0	13,373.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		410.00000	415,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		330.00000	331,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		386.00000	391,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		356.00000	357,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		436.00000	440,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		306.00000	306,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		429.00000	433,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		313.00000	313,000	15.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		360.00000	365,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		394.00000	395,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		0.00000	329,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	459,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		0.00000	544,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		0.00000	224,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		0.00000	346,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	426,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		0.00000	575,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	205,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		0.00000	244,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		0.00000	674,000	17.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		0.00000	168,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		0.00000	998,000	18.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		0.00000	282,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	562,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		0.00000	125,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		0.00000	1,305,000	19.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.22640	7.22190		15.73	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		436.00000	440,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		464.00000	464,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		418.00000	422,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		496.00000	496,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		455.00000	459,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		433.00000	433,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.33570	7.33490		16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		577.00000	579,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		442.00000	443,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		554.00000	556,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		469.00000	470,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		601.00000	603,000	15.83	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		416.00000	417,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		497.00000	498,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		532.00000	534,000	16.01	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.44170	7.44490		16.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		495.00000	496,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		750.00000	754,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		480.00000	480,000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		785.00000	788,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		511.00000	511,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		716.00000	719,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		968.00000	971,000	17.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		413.00000	413,000	17.61	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.41520	8.45160		17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,097.00000	1,080,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,145.00000	1,165,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,080.00000	1,063,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,178.00000	1,198,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,114.00000	1,097,000	17.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,112.00000	1,132,000	17.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		833.00000	850,000	17.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,285.00000	1,265,000	17.23	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17150	9.16690		18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,432.00000	1,438,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,465.00000	1,467,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,415.00000	1,421,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,498.00000	1,500,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,448.00000	1,455,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,431.00000	1,434,000	18.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.92650	6.92280			14.92	103,897.50	15	350.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,729.00000	13,793,000	16.11	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			31,449.00000	31,143,000	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		12,392.00000	12,448,000	16.41		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		35,112.00000	34,798,000	16.41		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		15,217.00000	15,292,000	15.81		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		27,937.00000	27,642,000	15.81		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			7.02140	7.01740		15.38		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		30,446.00000	30,684,000	15.38		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		28,706.00000	28,544,000	15.38		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		28,484.00000	28,711,000	15.59		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		31,744.00000	31,571,000	15.59		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		32,950.00000	33,189,000	15.37		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		26,210.00000	26,049,000	15.37		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.08830	11.07520		13.16	28,131,017.10		2,537	34,726.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		139.00000	140,000	14.17		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		564.00000	552,000	14.17		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		128.00000	129,000	14.30		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		603.00000	591,000	14.30		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		151.00000	152,000	14.04		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		526.00000	514,000	14.04		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		108.00000	109,000	14.55		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		683.00000	671,000	14.55		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		50.00000	51,000	15.68		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,075.00000	1,063,000	15.68		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		241.00000	234,000	13.18		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		316.00000	322,000	13.18		0.00	0	3,455.00



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	10.50	Call		654.00000	661,000	13.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		79.00000	73,000	13.27	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		344.00000	349,000	13.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		219.00000	211,000	13.19	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		353.00000	342,000	13.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		228.00000	230,000	13.41	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		404.00000	409,000	13.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		179.00000	171,000	13.21	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		293.00000	282,000	13.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		268.00000	270,000	13.16	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		247.00000	250,000	13.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		322.00000	312,000	13.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		0.00000	71,000	15.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		0.00000	883,000	15.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		0.00000	92,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		0.00000	754,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		0.00000	84,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		0.00000	796,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		0.00000	212,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		0.00000	374,000	13.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		0.00000	475,000	13.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		0.00000	137,000	13.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.22840	11.21470		14.14	7,859,880.00	700	9,398.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		288.00000	291,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		723.00000	713,000	15.04	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	11.70	Call		275.00000	277,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		760.00000	749,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		303.00000	305,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		688.00000	677,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		170.00000	171,000	16.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,155.00000	1,143,000	16.13	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		404.00000	408,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		489.00000	480,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		0.00000	228,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		0.00000	900,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		0.00000	264,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		0.00000	786,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.37380	11.36010		14.41	2,274,760.00	200	2,951.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		520.00000	527,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		610.00000	603,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		501.00000	508,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		641.00000	634,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		540.00000	546,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		580.00000	572,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		0.00000	489,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		0.00000	665,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		0.00000	378,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		0.00000	904,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	747,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		0.00000	373,000	14.24	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	11.80	Call		0.00000	407,000	15.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		0.00000	833,000	15.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		0.00000	283,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		0.00000	1,209,000	16.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.52740	11.51490		14.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		550.00000	551,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		885.00000	874,000	15.24	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		533.00000	534,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		918.00000	907,000	15.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		566.00000	567,000	15.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		851.00000	840,000	15.16	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08570	0.08580		19.49	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		635.00000	627,000	15.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		55.00000	57,000	15.47	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		156.00000	153,000	19.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		576.00000	583,000	19.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,581.00000	1,571,000	16.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		1.00000	1,000	16.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,420.00000	1,141,430,000	24.61	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08690	0.08700		19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		823.00000	815,000	16.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		123.00000	125,000	16.26	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		335.00000	331,000	19.37	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	0.09	Put		635.00000	641,000	19.37	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,706.00000	1,696,000	15.40	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		6.00000	6,000	15.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.94170	9.92510			12,168,640.80	1,224	58,768.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		395.00000	403,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		120.00000	111,000	12.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		362.00000	369,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		137.00000	127,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		430.00000	438,000	12.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		105.00000	96,000	12.34	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		175.00000	164,000	12.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		300.00000	306,000	12.25	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		565.00000	547,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		90.00000	89,000	13.30	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		667.00000	678,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		42.00000	36,000	12.47	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		123.00000	123,000	12.93	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		448.00000	431,000	12.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		203.00000	204,000	12.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		278.00000	262,000	12.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		0.00000	52,000	13.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		0.00000	760,000	13.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		0.00000	594,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		0.00000	52,000	12.42	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	10.55	Call		0.00000	65,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		0.00000	673,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.05030	10.03490		13.14	1,005,030.00	100	4,636.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		491.00000	495,000	13.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		256.00000	245,000	13.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		462.00000	466,000	13.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		277.00000	266,000	13.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		520.00000	525,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		235.00000	225,000	13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		384.00000	387,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		349.00000	337,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		0.00000	655,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		0.00000	155,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		0.00000	841,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		0.00000	91,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.16290	10.14900		13.46	0.00	0	5,000.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		491.00000	494,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		442.00000	431,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		467.00000	470,000	13.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		468.00000	457,000	13.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		515.00000	518,000	13.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		416.00000	405,000	13.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,186.00000	1,197,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		87.00000	84,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		0.00000	431,000	13.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		0.00000	518,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		0.00000	655,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		0.00000	292,000	13.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	1,240,000	13.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	77,000	13.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		0.00000	598,000	13.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		0.00000	335,000	13.35	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			384.44000	386.23400			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			390.19700	392.01900			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			353.33000	354.79400			0.00	0	1,019.00
ALBI	On	03/11/2011	Index Future			358.62100	360.10800			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.29490	7.20930		10.89	218,847.00	30	25,686.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		580.00000	660,000	13.48	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		21.00000	15,000	13.48	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		534.00000	613,000	13.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		25.00000	18,000	13.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		626.00000	707,000	13.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		17.00000	12,000	13.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		62.00000	81,000	11.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		353.00000	286,000	11.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		73.00000	94,000	11.48	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		314.00000	249,000	11.48	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		285.00000	351,000	12.09	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	19/09/2011	Foreign Exchange Future	7.00	Put		76.00000	56,000	12.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		154.00000	207,000	11.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		145.00000	112,000	11.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		53.00000	69,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		394.00000	324,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		183.00000	240,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		124.00000	95,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		0.00000	20,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		0.00000	675,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		0.00000	567,000	13.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		0.00000	22,000	13.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		0.00000	17,000	13.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		0.00000	722,000	13.63	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.31280	7.22760		11.21	0.00	0	1,089.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		625.00000	699,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		47.00000	36,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		584.00000	656,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		56.00000	43,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		667.00000	742,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		39.00000	29,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		131.00000	162,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		403.00000	349,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		186.00000	227,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		258.00000	214,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.33450	7.24890		11.28	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	19/03/2012	Foreign Exchange Future	7.25	Call		280.00000	324,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		281.00000	240,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		260.00000	297,000	11.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		311.00000	263,000	11.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		305.00000	352,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		256.00000	218,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		0.00000	257,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	323,000	11.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		0.00000	511,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	127,000	11.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		0.00000	154,000	12.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		0.00000	570,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.27980	8.19220		13.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,349.00000	1,408,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		457.00000	428,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,321.00000	1,380,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		479.00000	450,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,377.00000	1,437,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		435.00000	407,000	12.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.12270	7.02010		11.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		74.00000	105,000	11.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		304.00000	232,000	11.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		62.00000	90,000	11.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		342.00000	267,000	11.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		87.00000	123,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		267.00000	200,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		0.00000	17,000	13.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	694,000	13.51	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		0.00000	20,000	13.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		0.00000	647,000	13.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.20460	7.10220		12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		182.00000	222,000	12.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		330.00000	267,000	12.31	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		167.00000	204,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		365.00000	299,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		199.00000	242,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		297.00000	237,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		0.00000	110,000	13.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		0.00000	555,000	13.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		0.00000	496,000	12.57	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		0.00000	91,000	12.57	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.02840	0.02860			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.12850	0.12710			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.28980	8.34320		15.29	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		727.00000	679,000	15.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		34.00000	39,000	15.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		684.00000	636,000	15.28	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	7.70	Put		41.00000	46,000	15.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		771.00000	722,000	15.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		28.00000	32,000	15.27	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		218.00000	195,000	15.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		275.00000	305,000	15.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		0.00000	53,000	17.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		0.00000	813,000	17.43	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		0.00000	59,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		0.00000	769,000	17.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		0.00000	555,000	15.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	65,000	15.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.41100	8.46570		15.59	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		444.00000	412,000	15.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		278.00000	301,000	15.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		419.00000	388,000	15.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		303.00000	327,000	15.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		471.00000	438,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		255.00000	277,000	15.36	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		351.00000	326,000	15.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		385.00000	415,000	15.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		0.00000	492,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		0.00000	231,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		0.00000	648,000	14.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		0.00000	137,000	14.82	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		0.00000	308,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		8.55	Put		0.00000	447,000	16.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.90	Call		0.00000	208,000	17.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.90	Put		0.00000	697,000	17.11	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.40	Call		0.00000	121,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.40	Put		0.00000	1,110,000	18.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Call		0.00000	158,000	17.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		0.00000	897,000	17.86	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.32500	160.61100			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.48700	162.77600			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	04/08/2011	GOVI				354.28100	355.71900			0.00	0	180.00
GOVI On	04/08/2011	GOVI		348.00	Call		77,190.00000	62,810,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Call		77,090.00000	62,710,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Call		77,290.00000	62,910,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/11/2011	GOVI				359.58600	361.04700			0.00	0	0.00
GOVI On	03/11/2011	GOVI		357.00	Call		40,470.00000	25,860,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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		40,370.00000	25,760,000		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		40,570.00000	25,960,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	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	04/08/2011	Index Future			155.86700	155.91800			1,558,670.00	1	69.00
IGOV	On	03/11/2011	Index Future			158.20100	158.25400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.46500	412.69200			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.61000	5.62000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.65000	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.73000	5.75000			0.00	0	16,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.80000	5.81000			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FOn	16/11/2011	Jibar Tradeable Future				5.92000	5.93000				0.00	0	1,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.02000	6.01000				0.00	0	5,491.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.40000	6.39000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.72000	6.71000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				6.97000	6.97000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.24000	7.22000				0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				7.53000	7.51000				0.00	0	290.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				7.82000	7.80000				0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000				0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000				0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			250,000.00000	250,000,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			250,000.00000	250,000,000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000			0.00	0	0.00
JN10	On 04/08/2011	JNOTE				7.50000	7.50000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			347.82300	349.42100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.03100	354.65400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.54700	7.48400		3.50	0.00	0	6,655.00
R157	On	04/08/2011	Bond Future	7.50	Call		593.00000	466,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		530.00000	650,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		702.00000	561,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		444.00000	549,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		496.00000	383,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		629.00000	763,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,285.00000	1,480,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		165.00000	114,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		366.00000	459,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		820.00000	666,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,386.00000	1,187,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		156.00000	203,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,782.00000	2,543,000	3.70	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	04/08/2011	Bond Future	8.20	Put		17.00000	24,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.66600	7.59800		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,624.00000	2,419,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		256.00000	301,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,774.00000	2,565,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		227.00000	267,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,476.00000	2,275,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		287.00000	336,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.79900	7.72400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,165.00000	2,969,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		538.00000	599,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,296.00000	3,097,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		502.00000	560,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,035.00000	2,843,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		575.00000	640,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.95100	7.87000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,327.00000	2,167,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,122.00000	1,220,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,429.00000	2,266,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,066.00000	1,162,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,226.00000	2,069,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,179.00000	1,280,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.63200	8.57900		10.00	0.00	0	11,136.00
R186	On	04/08/2011	Bond Future	8.25	Call		415.00000	310,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,581.00000	3,974,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		522.00000	398,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,199.00000	3,573,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		325.00000	239,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,983.00000	4,396,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,840.00000	3,191,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		649.00000	502,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		1,006.00000	1,187,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,140.00000	1,822,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,805.00000	3,390,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		380.00000	463,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,918.00000	9,421,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		7.00000	8,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.71000	8.65600		10.75	0.00	0	13,789.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,902.00000	4,563,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,777.00000	1,937,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,202.00000	4,853,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,634.00000	1,783,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,610.00000	4,281,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,932.00000	2,102,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,658.00000	2,873,000	10.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.75	Call		3,524.00000	3,240,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.79000	8.73300		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,359.00000	5,039,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,967.00000	3,164,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,628.00000	5,300,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,796.00000	2,985,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,095.00000	4,784,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,145.00000	3,351,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.87400	8.81500		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,092.00000	5,787,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,458.00000	4,678,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,341.00000	6,029,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,271.00000	4,484,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,847.00000	5,550,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,651.00000	4,879,000	12.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future			214.70767	214.73562			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,736.00000	2,708,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		2,686.00000	2,658,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,786.00000	2,758,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	04/08/2011	Bond Future			235.16615	235.17057			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,671.00000	3,666,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,621.00000	3,616,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,721.00000	3,716,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.16000	7.10100		2.75	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		638.00000	516,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		187.00000	244,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		748.00000	617,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		146.00000	194,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		538.00000	427,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		238.00000	306,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.25900	7.19400		3.00	8,379,295.86	78	853.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,388.00000	2,230,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		143.00000	168,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,509.00000	2,348,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		127.00000	149,000	3.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		2,267.00000	2,111,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		160.00000	187,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.36600	7.29500		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,698.00000	2,545,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		245.00000	277,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,808.00000	2,653,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		228.00000	258,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,592.00000	2,441,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		265.00000	299,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.49900	7.42000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,628.00000	1,514,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		843.00000	918,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,704.00000	1,587,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		801.00000	872,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,553.00000	1,442,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		887.00000	964,000	3.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	04/08/2011	Bond Future			174.54864	174.83294			0.00	0	18,698.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,833.00000	173,549,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		173,783.00000	173,499,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		173,883.00000	173,599,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.13428	177.42295			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,923.00000	176,634,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		176,873.00000	176,584,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		176,973.00000	176,684,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.16000	8.08200		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		517.00000	370,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		909.00000	1,133,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		624.00000	457,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		777.00000	981,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		423.00000	296,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,055.00000	1,298,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.27200	8.19000		5.75	0.00	0	1,630.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,213.00000	1,966,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		804.00000	932,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,366.00000	2,111,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		732.00000	852,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,064.00000	1,826,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		880.00000	1,018,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.39300	8.30500		6.00	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	02/02/2012	Bond Future	8.75	Call		3,082.00000	2,828,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,146.00000	1,279,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,229.00000	2,969,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,079.00000	1,205,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,939.00000	2,690,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,218.00000	1,356,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.52400	8.43200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,972.00000	2,740,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,641.00000	1,797,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,103.00000	2,865,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,565.00000	1,714,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,844.00000	2,617,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,721.00000	1,881,000	6.10	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.34700	8.27400		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		255.00000	170,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,744.00000	2,051,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		323.00000	221,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,538.00000	1,828,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		198.00000	128,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,962.00000	2,284,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.45200	8.37600		6.75	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,794.00000	2,523,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Put		867.00000	992,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,973.00000	2,694,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		792.00000	909,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,620.00000	2,358,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		948.00000	1,081,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.56100	8.48100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,675.00000	3,396,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,098.00000	1,222,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,848.00000	3,563,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,027.00000	1,145,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,504.00000	3,232,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,172.00000	1,303,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.68100	8.59700		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,092.00000	2,865,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,349.00000	2,531,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,231.00000	2,998,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,247.00000	2,423,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,956.00000	2,734,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,455.00000	2,642,000	7.35	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.97400	6.93100		2.25	0.00	0	9,866.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.00	Call		374.00000	316,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		221.00000	258,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		443.00000	381,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		179.00000	213,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		311.00000	260,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		269.00000	313,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.08000	7.03100		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,560.00000	1,478,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		130.00000	146,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,644.00000	1,560,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		116.00000	130,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,476.00000	1,395,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		145.00000	162,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.20400	7.14900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,732.00000	1,654,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		226.00000	246,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,805.00000	1,725,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		211.00000	229,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,662.00000	1,585,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		243.00000	265,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.38100	7.31700		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		920.00000	863,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		634.00000	677,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		967.00000	909,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		603.00000	645,000	2.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Call		874.00000	819,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		666.00000	711,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.42900	8.36200		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		555.00000	412,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,197.00000	1,436,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		674.00000	510,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,029.00000	1,247,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		452.00000	328,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,383.00000	1,641,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.52300	8.45300		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,726.00000	2,473,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,092.00000	1,227,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,907.00000	2,645,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,001.00000	1,128,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,544.00000	2,300,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,183.00000	1,327,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.62200	8.54800		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,682.00000	3,412,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,276.00000	1,405,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,861.00000	3,586,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,194.00000	1,318,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,505.00000	3,243,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,361.00000	1,499,000	8.00	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			8.73200	8.65500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,165.00000	2,946,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,667.00000	2,852,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,311.00000	3,086,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,553.00000	2,731,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,023.00000	2,809,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,787.00000	2,977,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.46600	8.39300		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		564.00000	409,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,437.00000	1,723,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		682.00000	506,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,248.00000	1,514,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		461.00000	327,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,642.00000	1,949,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.55400	8.47800		8.50	0.00	0	6,003.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,730.00000	2,441,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,136.00000	1,296,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,922.00000	2,623,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,039.00000	1,189,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,544.00000	2,266,000	8.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Put		1,240.00000	1,411,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.64400	8.56500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,958.00000	3,655,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,483.00000	1,636,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,148.00000	3,838,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,394.00000	1,540,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,772.00000	3,476,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,577.00000	1,737,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.74200	8.65900		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,162.00000	3,876,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,261.00000	2,442,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,336.00000	4,043,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,160.00000	2,335,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,993.00000	3,713,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,367.00000	2,555,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.93800	8.87000		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		293.00000	201,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,284.00000	3,722,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		373.00000	261,000	12.85	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	04/08/2011	Bond Future	8.55	Put		2,949.00000	3,366,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		228.00000	153,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,638.00000	4,093,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,704.00000	8,177,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		4.00000	6,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.00500	8.93500		14.25	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,860.00000	1,631,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,313.00000	3,623,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,029.00000	1,787,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,085.00000	3,381,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,701.00000	1,485,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,555.00000	3,877,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.07200	9.00000		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,489.00000	3,202,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,489.00000	3,749,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,686.00000	3,389,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,306.00000	3,555,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,298.00000	3,021,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,682.00000	3,951,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14300	9.06800		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,935.00000	3,648,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,451.00000	4,726,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,124.00000	3,829,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,260.00000	4,527,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,752.00000	3,474,000	15.45	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	8.95	Put		4,651.00000	4,935,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			131.10556	131.10748			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		25,107.00000	25,106,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		25,057.00000	25,056,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		25,157.00000	25,156,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			107.98574	107.99268			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,493.00000	106,486,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		106,443.00000	106,436,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,543.00000	106,536,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			109.58530	109.59260			0.00	0	529.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		108,343.00000	108,335,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		108,293.00000	108,285,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		108,393.00000	108,385,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.90980	106.91174			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,412.00000	104,410,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		104,362.00000	104,360,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,462.00000	104,460,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.49340	108.49570			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,996.00000	105,993,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		105,946.00000	105,943,000		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		106,046.00000	106,043,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.91000	8.85700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		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	04/08/2011	Bond Future	8.00	Put		7,313.00000	7,736,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,860.00000	7,283,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,769.00000	8,192,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.98400	8.92900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,432.00000	1,864,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,028.00000	1,461,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,838.00000	2,271,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.06000	9.00400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		31.00000	465,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		357.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	77,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		422.00000	856,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.13600	9.07700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,311.00000	861,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,685.00000	1,234,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		936.00000	485,000		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	9.20	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			14,082.40000	14,068.42000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			350.11100	351.48100			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			354.83300	356.22000			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07220	1.07100		14.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		194.00000	198,000	15.47	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.10	Put		484.00000	476,000	15.47	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Call		94.00000	95,000	17.03	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.15	Put		884.00000	873,000	17.03	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Call		401.00000	408,000	14.10	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/09/2011 Foreign Exchange Future	1.05	Put		191.00000	186,000	14.10	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future			1.09030	1.08900		15.43	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Call		410.00000	417,000	15.43	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.10	Put		520.00000	514,000	15.43	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		261.00000	265,000	16.56	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		871.00000	862,000	16.56	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		646.00000	656,000	14.46	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		256.00000	253,000	14.46	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>92,424,488.26</b>	<b>9,309</b>	<b>968,638.00</b>

### i-Bonds

1BG4A <sub>On</sub> 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2On</sub> 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B <sub>On</sub> 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C <sub>On</sub> 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D <sub>On</sub> 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E <sub>On</sub> 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F <sub>On</sub> 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014			100.00000	100.00000		20,000,000,000.00		200,000	600,000.00
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		1,813,000,000,000.00		18,130,000	4,770,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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
ABLC02	On	14/08/2011	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
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,500,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	25,000,000.00	
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000	25,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000		4,800,000,000,000.00	48,000,000	24,000,000.00	
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		600,000,000,000.00	6,000,000	6,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	12,000,000.00
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	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	100,000.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60On	30/06/2035	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
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	13,500,000.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012	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	11,000,000.00
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
BIDC12	On	27/07/2011	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
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			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000	125,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000		30,000,000,000,000.00		300,000,000	150,000,000.00
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	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
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	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		1,400,000,000,000.00	14,000,000	7,000,000.00	
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
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	04/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	74,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			16,301,400,000,000.00	163,014,000	144,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	LOn	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ127	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ141	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	LOn	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ151	LOn	08/09/2011			100.00000	100.00000			0.00	0	0.00
EQ152	LOn	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153	LOn	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154	LOn	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	12,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			2,901,100,000.00	29,011,000	221,011,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			37,166,500,000.00	4,018,000	113,474,400.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			240,000,000.00	24,000	153,024,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			266,900,000.00	34,000	130,034,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			375,255,000,000.00	50,034,000	181,034,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	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
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	23,700,000.00
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC35	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000		2,080,852,500,000.00		20,808,525	20,808,525.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FR15	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	400,000.00
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
FRS40	On	01/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	5,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			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
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	100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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			1,600,000,000.00	16,000	22,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	153,000,000.00
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	13,000,000.00
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			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN03	On	30/06/2011	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
IND127	On	05/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND133	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000		14,900,000,000,000.00		149,000,000	149,000,000.00
ING123	On	10/01/2012			100.00000	100.00000		34,700,000,000,000.00		347,000,000	146,000,000.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	39,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			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
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000		4,600,000,000,000.00		46,000,000	46,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	4,000,000.00	4,000,000	2,000,000.00
LUX45	On	23/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	100,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	63,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
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	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,700,000.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	100,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2011			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		2,400,000,000,000.00	24,000,000	15,000,000.00	
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		4,800,000,000,000.00	48,000,000	48,000,000	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	1,000,000.00
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	100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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
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
PR2A2F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3F	On	15/12/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.55000	5.48500			344,100,000,000.00	62,000,000	3,182,333.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.50000	7.43500			164,821,977,787,500.00	21,976,263,705	11,949,902,742.00
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			8.60000	8.54500			50,799,323,333,200.00	5,906,898,062	9,580,561,000.00
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			1.20000	1.20000			355,200,000,000.00	296,000,000	2,521,105,165.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000			34,001,100,000.00	13,230,000	287,915,174.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.12000	7.06000			1,339,905,680,000.00	188,189,000	3,394,591,370.00
R202	On	07/12/2033	Spot Bond			2.57000	2.56000			3,025,404,000.00	1,177,200	1,833,948,650.00
R203	On	15/09/2017	Spot Bond			8.11500	8.03500			24,166,000,149,615.00	2,977,942,101	4,415,459,268.00
R204	On	21/12/2018	Spot Bond			8.30500	8.23000			35,603,921,182,500.00	4,287,046,500	6,768,627,976.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	6.88500			14,893,048,170,000.00	2,149,069,000	3,669,230,823.00
R207	On	15/01/2020	Spot Bond			8.39000	8.32000			52,004,299,130,000.00	6,198,367,000	8,296,973,486.00
R208	On	31/03/2021	Spot Bond			8.43000	8.35500			18,112,934,040,000.00	2,148,628,000	7,980,870,937.00
R209	On	31/03/2036	Spot Bond			8.91000	8.84000			32,945,624,910,000.00	3,697,601,000	10,821,826,596.00
R210	On	31/03/2028	Spot Bond			2.61000	2.61000			276,660,000,000.00	106,000,000	449,041,377.00
R211	On	31/01/2017	Spot Bond			2.00000	2.00000			6,840,000,000.00	3,420,000	1,293,178,709.00
R212	On	31/01/2022	Spot Bond			2.55000	2.55000			3,570,000,000.00	1,400,000	291,441,730.00
R213	On	28/02/2031	Spot Bond			8.88000	8.82500			11,641,946,400,000.00	1,311,030,000	1,422,030,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			18,923,450,000,000.00	2,911,300,000	2,224,730,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	20,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000		20,000,000,000.00		200,000	36,220,780.00
SBK7	On	24/05/2015			100.00000	100.00000		4,720,000,000,000.00		47,200,000	72,000,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	62,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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
SYN816	On	04/07/2011	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN818	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN821On 20/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824On 10/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN83E	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	995,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	233,011,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	75,400,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			30,800,000,000,000.00	308,000,000	107,593,312.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	19,016,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	100,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP123	On	05/01/2012			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	11,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			142,200,000,000.00	1,422,000	52,732,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	209,679,000.00
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	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	135,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>671,891,608,186,815.00</b>	<b>56,741,700,093</b>	<b>82,555,475,353.00</b>
<b>Grand Total:</b>							<b>671,891,700,611,303.00</b>	<b>56,741,709,402</b>	<b>82,556,443,991.00</b>