

# Daily MTM Report

Daily summary for: 06/07/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/09/2011	Foreign Exchange Future			6.82850	6.80570		13.69	356,393,072.00	52,192	337,323.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	12,000	20.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,256.00000	1,234,000	20.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		11.00000	11,000	21.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,305.00000	1,283,000	21.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		13.00000	13,000	20.67	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,207.00000	1,185,000	20.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,013.00000	991,000	19.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		19.00000	19,000	19.51	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		42.00000	43,000	17.18	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		636.00000	615,000	17.18	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		176.00000	183,000	13.69	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		170.00000	155,000	13.69	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		138.00000	144,000	14.27	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		232.00000	216,000	14.27	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		682.00000	661,000	17.47	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		38.00000	39,000	17.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		822.00000	800,000	18.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		28.00000	28,000	18.35	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		231.00000	241,000	13.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		125.00000	113,000	13.83	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		89.00000	80,000	13.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		295.00000	308,000	13.96	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		379.00000	360,000	15.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		85.00000	88,000	15.43	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,994.00000	2,972,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		547.00000	527,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		53.00000	55,000	16.60	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		461.00000	441,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		67.00000	69,000	16.02	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		74.00000	66,000	14.03	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		330.00000	344,000	14.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		202.00000	211,000	13.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		146.00000	133,000	13.76	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		200.00000	184,000	13.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		156.00000	162,000	13.98	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		728.00000	707,000	17.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		34.00000	35,000	17.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		122.00000	127,000	14.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		266.00000	249,000	14.56	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		25.00000	25,000	18.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		869.00000	847,000	18.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		76.00000	78,000	15.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		420.00000	400,000	15.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		108.00000	112,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		302.00000	284,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		446.00000	464,000	14.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		40.00000	36,000	14.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		20.00000	21,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		964.00000	943,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,057.00000	1,079,000	15.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	15.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		60.00000	61,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		504.00000	483,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		31.00000	31,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		775.00000	753,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,007.00000	1,030,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	2,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	10,000	21.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,354.00000	1,332,000	21.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		958.00000	980,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		23.00000	23,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		917.00000	895,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		532.00000	551,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		26.00000	23,000	14.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,107.00000	1,129,000	15.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	15.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		96.00000	99,000	15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		340.00000	321,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.92180	6.89860		14.69	0.00	0	44,403.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		146.00000	150,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		597.00000	578,000	16.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		136.00000	140,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		637.00000	618,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		156.00000	161,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		557.00000	539,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		205.00000	193,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		354.00000	365,000	14.70	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,166.00000	1,145,000	19.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		65.00000	67,000	19.50	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		340.00000	324,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		239.00000	246,000	15.13	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		518.00000	500,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		167.00000	172,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		789.00000	809,000	14.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		40.00000	37,000	14.74	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		720.00000	701,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		119.00000	123,000	17.31	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		549.00000	565,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		100.00000	93,000	14.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		586.00000	603,000	14.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		87.00000	81,000	14.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		705.00000	723,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		56.00000	51,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		62.00000	63,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,213.00000	1,191,000	19.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		968.00000	990,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		19.00000	18,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		128.00000	131,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		679.00000	659,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		383.00000	395,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		184.00000	173,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		326.00000	336,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		227.00000	214,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		73.00000	75,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,074.00000	1,053,000	19.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		93.00000	95,000	18.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		894.00000	873,000	18.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		300.00000	309,000	14.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		251.00000	237,000	14.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		664.00000	682,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		65.00000	60,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		625.00000	642,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		76.00000	70,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		923.00000	943,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		24.00000	21,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		82.00000	84,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		983.00000	962,000	18.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		105.00000	108,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		806.00000	786,000	17.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		445.00000	459,000	14.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		146.00000	137,000	14.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,063.00000	1,084,000	14.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		14.00000	12,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.01890	6.99530		14.98	0.00	0	13,511.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		336.00000	347,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		377.00000	364,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		318.00000	328,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		409.00000	395,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		357.00000	368,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		348.00000	335,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		350.00000	361,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		355.00000	342,000	14.98	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		297.00000	306,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		452.00000	437,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		266.00000	274,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		521.00000	505,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		452.00000	465,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		257.00000	246,000	14.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		281.00000	290,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		486.00000	471,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		480.00000	494,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		235.00000	225,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		194.00000	201,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		749.00000	732,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		132.00000	137,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,087.00000	1,068,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		227.00000	234,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		632.00000	615,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		98.00000	101,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,403.00000	1,382,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		510.00000	525,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		215.00000	206,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		94.00000	97,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,449.00000	1,428,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		425.00000	437,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		280.00000	268,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		127.00000	131,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,132.00000	1,112,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		313.00000	323,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		418.00000	404,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		541.00000	556,000	14.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		196.00000	187,000	14.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		215.00000	222,000	16.59	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	7.45	Put		670.00000	653,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		107.00000	110,000	19.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,312.00000	1,291,000	19.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		145.00000	150,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,000.00000	981,000	18.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.12290	7.09880		15.28	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		372.00000	380,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		523.00000	507,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		356.00000	363,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		557.00000	540,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		389.00000	397,000	15.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		490.00000	474,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.22910	7.20500		15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		497.00000	507,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		492.00000	478,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		478.00000	488,000	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		523.00000	509,000	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		518.00000	529,000	15.55	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		463.00000	450,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		555.00000	540,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		460.00000	469,000	15.88	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.33190	7.30790		15.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		428.00000	438,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		820.00000	806,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		415.00000	424,000	16.92	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		857.00000	842,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		442.00000	452,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		784.00000	770,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,047.00000	1,031,000	17.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		355.00000	363,000	17.52	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.28450	8.26090		17.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		983.00000	996,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,222.00000	1,212,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		967.00000	980,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,256.00000	1,246,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		998.00000	1,012,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,187.00000	1,178,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		896.00000	890,000	17.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,157.00000	1,174,000	17.09	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.08180	9.05820		18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,360.00000	1,373,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,502.00000	1,491,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,344.00000	1,357,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,536.00000	1,525,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,375.00000	1,389,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,467.00000	1,457,000	18.68	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.82850	6.80570			13.69	0.00	0	321.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		8,510.00000	8,800,000	15.43	0.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		37,940.00000	35,950,000	15.43	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		7,553.00000	7,795,000	15.73		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		41,983.00000	39,945,000	15.73		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		9,597.00000	9,942,000	15.14		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		34,027.00000	32,092,000	15.14		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.92180	6.89860		14.69		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		23,854.00000	24,576,000	15.13		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		33,994.00000	32,396,000	15.13		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		22,202.00000	22,868,000	15.34		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		37,342.00000	35,688,000	15.34		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		25,636.00000	26,418,000	14.91		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		30,776.00000	29,238,000	14.91		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			10.89960	10.94780		12.21	12,207,552.00		1,120	47,902.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		89.00000	77,000	13.90		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		641.00000	677,000	13.90		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		81.00000	70,000	14.04		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		683.00000	720,000	14.04		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		97.00000	85,000	13.76		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		599.00000	635,000	13.76		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		67.00000	58,000	14.32		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		769.00000	808,000	14.32		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		29.00000	25,000	15.59		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,181.00000	1,225,000	15.59		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		276.00000	300,000	12.49		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		224.00000	200,000	12.49		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		536.00000	496,000	12.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		88.00000	96,000	12.70	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		245.00000	220,000	12.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		247.00000	270,000	12.35	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		408.00000	438,000	13.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		156.00000	138,000	13.05	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		299.00000	267,000	12.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		201.00000	217,000	12.27	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		339.00000	366,000	12.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		187.00000	166,000	12.77	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		171.00000	151,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		373.00000	401,000	12.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		42.00000	36,000	15.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		994.00000	1,036,000	15.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		55.00000	48,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		857.00000	898,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		50.00000	44,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		902.00000	944,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		142.00000	125,000	13.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		444.00000	475,000	13.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		359.00000	325,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		161.00000	175,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		61.00000	53,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		813.00000	853,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		46.00000	40,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		948.00000	990,000	14.89	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		426.00000	389,000	12.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		128.00000	139,000	12.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.03740	11.08520			143,486.20	13	9,978.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		228.00000	215,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		793.00000	828,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		216.00000	204,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		831.00000	867,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		240.00000	227,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		755.00000	790,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		129.00000	122,000	16.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,244.00000	1,285,000	16.15	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		328.00000	311,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		543.00000	574,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		176.00000	166,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		991.00000	1,029,000	15.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		205.00000	194,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		870.00000	907,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		753.00000	718,000	13.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		168.00000	181,000	13.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		621.00000	588,000	13.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		236.00000	251,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.18020	11.22750			0.00	0	2,814.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		456.00000	437,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		679.00000	707,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		439.00000	420,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		712.00000	740,000	14.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		473.00000	454,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		646.00000	674,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		422.00000	404,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		745.00000	774,000	15.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		324.00000	310,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		997.00000	1,030,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		653.00000	625,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		426.00000	445,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		349.00000	334,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		922.00000	954,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		240.00000	230,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,313.00000	1,350,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		492.00000	471,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		615.00000	641,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		707.00000	678,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		380.00000	398,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		376.00000	360,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		849.00000	880,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		602.00000	575,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		475.00000	495,000	14.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.33230	11.37840		14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		476.00000	462,000	15.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		948.00000	980,000	15.30	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	18/06/2012	Foreign Exchange Future	11.90	Call		462.00000	448,000	15.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		984.00000	1,016,000	15.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		491.00000	477,000	15.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		913.00000	945,000	15.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08450	0.08400		15.43	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		487.00000	521,000	15.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		87.00000	71,000	15.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		93.00000	98,000	18.68	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		693.00000	648,000	18.68	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,403.00000	1,452,000	18.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		3.00000	2,000	18.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,600.00000	1,141,550,000	24.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08570	0.08520		20.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		726.00000	760,000	18.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		206.00000	190,000	18.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		295.00000	309,000	20.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		775.00000	739,000	20.93	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,544.00000	1,591,000	18.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		24.00000	21,000	18.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.75170	9.82410		11.41	41,981,068.50	4,305	58,692.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		307.00000	258,000	11.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		133.00000	156,000	11.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		276.00000	229,000	11.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		152.00000	177,000	11.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		340.00000	288,000	11.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		116.00000	136,000	11.62	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		195.00000	229,000	11.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		219.00000	181,000	11.56	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		630.00000	692,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		54.00000	44,000	13.27	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		569.00000	507,000	12.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		45.00000	55,000	12.05	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		78.00000	63,000	12.84	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		504.00000	561,000	12.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		139.00000	115,000	12.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		315.00000	363,000	12.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		30.00000	24,000	13.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		856.00000	922,000	13.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		487.00000	428,000	11.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		63.00000	76,000	11.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		38.00000	31,000	13.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		764.00000	829,000	13.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		34.00000	27,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		810.00000	875,000	13.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.85790	9.92950		12.97	2,996,801.60	304	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		411.00000	371,000	12.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		282.00000	313,000	12.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		385.00000	347,000	12.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		306.00000	339,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		438.00000	397,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		259.00000	289,000	12.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		316.00000	287,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		387.00000	429,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		559.00000	511,000	12.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		180.00000	203,000	12.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		736.00000	679,000	12.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		107.00000	121,000	12.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		662.00000	608,000	12.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		133.00000	150,000	12.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.96620	10.03680		13.10	29,898,600.00	3,000	8,003.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		415.00000	384,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		478.00000	518,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		396.00000	366,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		509.00000	550,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		434.00000	402,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		447.00000	486,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,076.00000	1,016,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		89.00000	100,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		361.00000	334,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		574.00000	618,000	13.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		561.00000	518,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		324.00000	352,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,120.00000	1,056,000	12.62	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	9.00	Put		83.00000	90,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		507.00000	468,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		370.00000	402,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		263.00000	243,000	14.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		826.00000	877,000	14.46	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.58700	385.59700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			392.37100	391.36600			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.08500	354.30100			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			360.39800	359.60300			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23150	7.21170		9.86	0.00	0	25,666.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		575.00000	593,000	12.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		13.00000	12,000	12.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		529.00000	546,000	12.13	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		17.00000	15,000	12.13	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		623.00000	641,000	12.59	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		11.00000	10,000	12.59	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		47.00000	51,000	11.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		335.00000	320,000	11.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		57.00000	61,000	10.90	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		295.00000	280,000	10.90	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		271.00000	284,000	10.77	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		59.00000	53,000	10.77	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		136.00000	145,000	9.86	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	7.20	Put		124.00000	114,000	9.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		40.00000	42,000	11.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		378.00000	361,000	11.32	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		166.00000	176,000	10.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		104.00000	95,000	10.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		10.00000	10,000	12.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		748.00000	729,000	12.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		483.00000	500,000	11.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		21.00000	19,000	11.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		8.00000	9,000	13.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		796.00000	778,000	13.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		438.00000	454,000	11.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		26.00000	23,000	11.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		198.00000	210,000	10.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		86.00000	79,000	10.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	5,000	13.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		943.00000	924,000	13.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		68.00000	73,000	10.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		256.00000	242,000	10.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		7.00000	7,000	13.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		845.00000	826,000	13.40	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.24960	7.22910		10.77	0.00	0	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		623.00000	641,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		44.00000	41,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		582.00000	599,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		53.00000	49,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		666.00000	684,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		37.00000	34,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		127.00000	133,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		398.00000	383,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		182.00000	191,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		253.00000	241,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.27110	7.25000		11.04	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		266.00000	279,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		266.00000	258,000	11.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		246.00000	255,000	11.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		296.00000	284,000	11.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		291.00000	305,000	11.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		241.00000	234,000	11.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		210.00000	217,000	11.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		360.00000	346,000	11.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		442.00000	456,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		142.00000	135,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		121.00000	121,000	12.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		621.00000	600,000	12.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		194.00000	200,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		394.00000	379,000	11.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		409.00000	423,000	11.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		159.00000	152,000	11.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,067.00000	1,087,000	11.86	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	6.20	Put		17.00000	16,000	11.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.26650	8.25960		13.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,389.00000	1,389,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		429.00000	423,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,361.00000	1,362,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		451.00000	446,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,417.00000	1,426,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		407.00000	410,000	12.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.05640	7.06170		10.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		71.00000	66,000	11.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		259.00000	260,000	11.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		59.00000	55,000	11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		297.00000	299,000	11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		85.00000	80,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		223.00000	224,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		9.00000	8,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		747.00000	752,000	12.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		10.00000	9,000	12.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		698.00000	703,000	12.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		7.00000	6,000	13.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		795.00000	800,000	13.06	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		23.00000	21,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		511.00000	515,000	12.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		481.00000	474,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		19.00000	18,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		235.00000	228,000	10.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		73.00000	72,000	10.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		5.00000	4,000	13.40	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		893.00000	898,000	13.40	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.13720	7.14140		11.66	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		183.00000	180,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		292.00000	293,000	12.00	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		167.00000	164,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		326.00000	327,000	12.17	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		201.00000	198,000	11.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		260.00000	261,000	11.83	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		86.00000	84,000	13.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		595.00000	597,000	13.36	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		437.00000	433,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		96.00000	96,000	12.02	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		94.00000	92,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		553.00000	555,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		401.00000	397,000	11.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		110.00000	110,000	11.97	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		138.00000	135,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		397.00000	398,000	12.51	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		367.00000	363,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		126.00000	126,000	11.92	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		125.00000	123,000	12.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		434.00000	436,000	12.68	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03730	0.03880			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.10160	0.09530			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.14590	8.05230		14.19	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		471.00000	545,000	14.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		69.00000	49,000	14.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		433.00000	504,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		81.00000	58,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		510.00000	587,000	14.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		58.00000	41,000	14.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		97.00000	120,000	15.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		445.00000	374,000	15.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		22.00000	27,000	17.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		1,020.00000	931,000	17.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		24.00000	30,000	16.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		972.00000	884,000	16.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		361.00000	427,000	14.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		109.00000	81,000	14.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		27.00000	34,000	16.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		925.00000	838,000	16.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		39.00000	48,000	16.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		787.00000	702,000	16.30	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		35.00000	43,000	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / RO	19/09/2011	Foreign Exchange Future	8.85	Put		833.00000	747,000	16.46	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Call		20.00000	24,000	17.27	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.10	Put		1,068.00000	978,000	17.27	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Call		14.00000	17,000	17.76	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	9.25	Put		1,212.00000	1,121,000	17.76	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Call		327.00000	390,000	14.52	0.00	0	0.00
CHF / RO	19/09/2011	Foreign Exchange Future	7.85	Put		125.00000	94,000	14.52	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future			8.26480	8.16870		15.13	0.00	0	25.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Call		281.00000	320,000	15.13	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.30	Put		412.00000	355,000	15.13	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Call		264.00000	301,000	15.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.35	Put		445.00000	386,000	15.29	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Call		299.00000	342,000	15.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.25	Put		380.00000	327,000	15.05	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Call		220.00000	250,000	15.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.50	Put		551.00000	485,000	15.76	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Call		339.00000	389,000	14.88	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.15	Put		320.00000	274,000	14.88	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Call		468.00000	530,000	14.45	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	7.90	Put		199.00000	165,000	14.45	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Call		207.00000	235,000	15.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.55	Put		588.00000	520,000	15.92	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Call		136.00000	154,000	17.02	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	8.90	Put		867.00000	789,000	17.02	0.00	0	0.00
CHF / RO	19/12/2011	Foreign Exchange Future	9.40	Call		78.00000	87,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.40	Put		1,309.00000	1,222,000	18.59	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Call		102.00000	115,000	17.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		1,083.00000	1,000,000	17.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		234.00000	266,000	15.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		515.00000	451,000	15.60	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		412.00000	469,000	14.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		243.00000	204,000	14.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		561.00000	630,000	14.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		142.00000	115,000	14.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		153.00000	173,000	16.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		784.00000	708,000	16.70	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		629.00000	702,000	14.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		110.00000	87,000	14.03	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		172.00000	196,000	16.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		703.00000	631,000	16.39	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		128.00000	145,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		909.00000	830,000	17.17	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		194.00000	221,000	16.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		625.00000	556,000	16.07	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		74.00000	83,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,355.00000	1,268,000	18.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		96.00000	109,000	17.96	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		1,127.00000	1,044,000	17.96	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.82500	160.69200			0.00	0	2.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/11/2011	Index Future			162.99600	162.86100			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			355.96200	355.20300			0.00	0	180.00
GOVI	On	04/08/2011	GOVI	348.00	Call		72,030.00000	79,620,000		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		71,930.00000	79,520,000		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		72,130.00000	79,720,000		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			361.28800	360.51800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		35,180.00000	42,880,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		35,080.00000	42,780,000		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		35,280.00000	42,980,000		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			155.87200	156.00400			0.00	0	73.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2011	Index Future			158.20400	158.33800			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.19200	416.37800			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			5.59000	5.59700			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.61700	5.62800			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.67000	5.68600			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.73400	5.75500			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.81500	5.83600			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.93500	5.95500			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.28800	6.32100			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.64700	6.68000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.92000	6.94900			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.17500	7.19700			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.46200	7.49600			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.75000	7.78000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			349.97000	349.05800			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.20600	354.28000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.48700	7.52200		3.50	126,296.72	1	6,041.00
R157	On	04/08/2011	Bond Future	7.50	Call		463.00000	523,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		549.00000	472,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		563.00000	632,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		454.00000	385,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		375.00000	427,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		657.00000	572,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,369.00000	1,250,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		101.00000	119,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		370.00000	310,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		675.00000	752,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,227.00000	1,333,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		145.00000	114,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,628.00000	2,762,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		12.00000	9,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.60200	7.63900		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,481.00000	2,590,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		263.00000	236,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,630.00000	2,741,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		233.00000	208,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,335.00000	2,441,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		297.00000	267,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.72800	7.76900		3.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		3,029.00000	3,133,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		556.00000	520,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,158.00000	3,264,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		519.00000	484,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,901.00000	3,003,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		595.00000	557,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.87500	7.91900		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,212.00000	2,296,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,163.00000	1,107,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,313.00000	2,399,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,107.00000	1,052,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,114.00000	2,195,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,223.00000	1,164,000	3.81	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.54000	8.58800		10.00	0.00	0	11,226.00
R186	On	04/08/2011	Bond Future	8.25	Call		300.00000	370,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,551.00000	3,167,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		392.00000	479,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,154.00000	2,787,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		226.00000	281,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,969.00000	3,570,000	9.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.35	Put		2,779.00000	2,432,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		504.00000	610,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		895.00000	716,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		1,944.00000	2,219,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,638.00000	4,013,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		298.00000	219,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,829.00000	10,281,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		3.00000	1,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.61600	8.66500		10.75	0.00	0	13,563.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,767.00000	5,065,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,726.00000	1,569,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,068.00000	5,375,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,583.00000	1,435,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,475.00000	4,763,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,880.00000	1,713,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,610.00000	2,400,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,393.00000	3,638,000	10.93	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.69200	8.74300		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,240.00000	5,517,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,939.00000	2,751,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,508.00000	5,794,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,767.00000	2,588,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,977.00000	5,247,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,118.00000	2,923,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.77300	8.82600		12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		5,977.00000	6,242,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,441.00000	4,232,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,225.00000	6,496,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,253.00000	4,050,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,734.00000	5,992,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,636.00000	4,420,000	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			214.64180	214.66991			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,670.00000	2,642,000		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		2,620.00000	2,592,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		2,720.00000	2,692,000		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			235.15499	235.38254			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,883.00000	3,655,000		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		3,833.00000	3,605,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		3,933.00000	3,705,000		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			7.09600	7.13000		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		545.00000	612,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		182.00000	146,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		653.00000	726,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		139.00000	109,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		448.00000	508,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		236.00000	193,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.18900	7.22600		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,298.00000	2,386,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		143.00000	127,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,418.00000	2,508,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		126.00000	112,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,177.00000	2,264,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		160.00000	143,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.28900	7.33000		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,612.00000	2,699,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		250.00000	230,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,721.00000	2,810,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		232.00000	215,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,507.00000	2,592,000	3.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		272.00000	250,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.41500	7.46000		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,557.00000	1,620,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		868.00000	823,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,632.00000	1,697,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		824.00000	782,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,484.00000	1,545,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		913.00000	867,000	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			174.54051	174.54385			0.00	0	21,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,544.00000	173,541,000		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		173,494.00000	173,491,000		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		173,594.00000	173,591,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			177.12342	177.12732			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,627.00000	176,623,000		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		176,577.00000	176,573,000		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		176,677.00000	176,673,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.09600	8.14000		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		347.00000	413,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,015.00000	871,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		436.00000	514,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		865.00000	733,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		272.00000	327,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,179.00000	1,025,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.20400	8.25100		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,995.00000	2,129,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		865.00000	784,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,143.00000	2,283,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		788.00000	713,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,852.00000	1,981,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		948.00000	861,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.32100	8.37000		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,866.00000	3,002,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,216.00000	1,137,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,009.00000	3,148,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,144.00000	1,068,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,727.00000	2,859,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,292.00000	1,209,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.44800	8.50100		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,774.00000	2,903,000	6.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		1,734.00000	1,640,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,901.00000	3,033,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,654.00000	1,563,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,650.00000	2,776,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,818.00000	1,721,000	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			8.26300	8.31700		6.25	0.00	0	70.00
R204	On	04/08/2011	Bond Future	8.00	Call		155.00000	202,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,875.00000	1,632,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		207.00000	265,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,653.00000	1,421,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		114.00000	150,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,109.00000	1,855,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.36400	8.42100		6.75	0.00	0	2,131.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,593.00000	2,790,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		900.00000	800,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,768.00000	2,972,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		821.00000	728,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,424.00000	2,614,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		986.00000	879,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.46900	8.52800		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,481.00000	3,682,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,141.00000	1,045,000	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,651.00000	3,857,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,067.00000	976,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,314.00000	3,510,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,219.00000	1,117,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.58400	8.64700		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,927.00000	3,092,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,428.00000	2,286,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,063.00000	3,232,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,322.00000	2,184,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,795.00000	2,955,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,538.00000	2,391,000	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			6.88100	6.92100		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		359.00000	411,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		184.00000	147,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		431.00000	489,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		145.00000	114,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		295.00000	341,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		231.00000	188,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.97700	7.02200		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,566.00000	1,641,000	2.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Put		118.00000	103,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,650.00000	1,728,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		103.00000	91,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,481.00000	1,555,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		132.00000	115,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.08600	7.13800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,739.00000	1,813,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		213.00000	194,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,812.00000	1,887,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		198.00000	180,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,668.00000	1,740,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		230.00000	209,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.24600	7.30500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		922.00000	974,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		617.00000	577,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		969.00000	1,023,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		586.00000	548,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		876.00000	927,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		649.00000	608,000	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			8.33500	8.37900		7.00	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		441.00000	523,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,180.00000	1,011,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		551.00000	648,000	7.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		1,003.00000	849,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		348.00000	416,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,376.00000	1,193,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.42500	8.47100		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,614.00000	2,776,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,080.00000	986,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,794.00000	2,961,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		989.00000	900,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,435.00000	2,590,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,174.00000	1,073,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.52000	8.56700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,579.00000	3,747,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,276.00000	1,189,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,758.00000	3,930,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,193.00000	1,111,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,404.00000	3,567,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,363.00000	1,272,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.62500	8.67500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,076.00000	3,214,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,683.00000	2,558,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,220.00000	3,362,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,567.00000	2,446,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,935.00000	3,069,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,804.00000	2,675,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.36800	8.42200		8.00	0.00	0	1,361.00
R208	On	04/08/2011	Bond Future	8.25	Call		420.00000	518,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,469.00000	1,239,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		525.00000	641,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,267.00000	1,056,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		331.00000	413,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,687.00000	1,442,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.45300	8.50800		8.50	0.00	0	5,997.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,569.00000	2,773,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,152.00000	1,030,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,757.00000	2,970,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,051.00000	938,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,386.00000	2,583,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,260.00000	1,131,000	8.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.53900	8.59600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,801.00000	4,016,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,505.00000	1,390,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,989.00000	4,209,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,415.00000	1,305,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,618.00000	3,827,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,602.00000	1,481,000	9.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			8.63200	8.69200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,015.00000	4,218,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,300.00000	2,164,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,185.00000	4,393,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,196.00000	2,064,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,847.00000	4,045,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,407.00000	2,266,000	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			8.85200	8.89500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		189.00000	227,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,375.00000	3,077,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		250.00000	300,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,021.00000	2,735,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		140.00000	169,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,745.00000	3,438,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,507.00000	8,842,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		2.00000	1,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.91700	8.96000		14.25	0.00	0	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,712.00000	1,842,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,358.00000	3,156,000	14.25	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	03/11/2011	Bond Future	8.80	Call		1,875.00000	2,014,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,124.00000	2,931,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,558.00000	1,680,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,605.00000	3,395,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.98100	9.02600		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,331.00000	3,502,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,529.00000	3,357,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,524.00000	3,701,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,342.00000	3,175,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,143.00000	3,308,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,725.00000	3,546,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.04900	9.09600		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,781.00000	3,954,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,507.00000	4,326,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,967.00000	4,145,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,314.00000	4,137,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,602.00000	3,769,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,712.00000	4,524,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2011	Bond Future			130.74968	130.75160			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,752.00000	24,750,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		24,702.00000	24,700,000		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		24,802.00000	24,800,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	04/08/2011	Bond Future			108.02524	108.03235			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,532.00000	106,525,000		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		106,482.00000	106,475,000		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		106,582.00000	106,575,000		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			109.62391	109.63126			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,381.00000	108,374,000		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		108,331.00000	108,324,000		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		108,431.00000	108,424,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future			106.32011	106.61383			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,114.00000	103,820,000		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		104,064.00000	103,770,000		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		104,164.00000	103,870,000		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			107.89357	108.19167			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,692.00000	105,394,000		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		105,642.00000	105,344,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		105,742.00000	105,444,000		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			8.81900	8.85100			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,265.00000	7,008,000		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		6,812.00000	6,555,000		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		7,721.00000	7,464,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.89000	8.92300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	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	03/11/2011	Bond Future	8.75	Put		1,384.00000	1,123,000		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		981.00000	719,000		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		1,791.00000	1,530,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.96300	8.99800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		16.00000	289,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		403.00000	677,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		375.00000	102,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.03600	9.07200			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,350.00000	1,627,000		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		1,723.00000	2,000,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		974.00000	1,251,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			13,848.43000	13,870.85000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			351.78500	351.04700			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.53400	355.78500			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05630	1.05330		13.27	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		118.00000	121,000	14.82	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		585.00000	558,000	14.82	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		50.00000	50,000	16.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,017.00000	987,000	16.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		276.00000	286,000	13.27	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		243.00000	223,000	13.27	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.07400	1.07100		15.09	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		314.00000	323,000	15.09	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> 19/12/2011 Foreign Exchange Future	1.10	Put		604.00000	583,000	15.09	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Call		193.00000	199,000	16.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.15	Put		983.00000	959,000	16.30	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Call		517.00000	532,000	14.01	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/12/2011 Foreign Exchange Future	1.05	Put		307.00000	292,000	14.01	0.00	0	0.00

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**Total for Derivatives :** **443,746,877.02**      **60,935**      **998,189.00**

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**i-Bonds**

1BG4A <sub>n</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	5,269,886.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,167,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB300L	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB301L	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB302L	On	17/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB303L	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	550,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	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			0.00	0	4,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	15,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	14,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,000,000,000.00		10,000	10,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000		9,700,000,000,000.00		97,000,000	38,000,000.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	4,539,535.00
ABL8A	On	19/09/2013			100.00000	100.00000		400,000,000.00		4,000	11,904,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	6,984,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	19,000,000.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000		40,000,000,000,000.00		400,000,000	200,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		700,000,000.00		7,000	9,101,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		900,000,000.00		9,000	6,221,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On	10/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			17,400,211,600,000.00	174,002,116	174,002,116.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	2,050,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	12,015,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
BAW3	On	02/10/2017	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
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
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP48L	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49L	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	5,400,000.00
BID01	On	06/08/2014			100.00000	100.00000			1,200,000,000.00	12,000	2,059,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 <sup>4</sup>	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>5</sup>	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>6</sup>	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 <sup>2</sup>	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A <sup>3</sup>	On	21/09/2011	Spot Bond			8.42000	8.42000			0.00	0	63,000.00
BLG2B	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	4,224,000.00
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			1,000,000,000.00	10,000	29,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	36,202,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	25,000,000.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,200,000,000.00	12,000	180,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	89,615,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			240,500,000,000.00	2,405,000	104,963,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			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	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

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			12,000,000,000.00	120,000	189,560,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			430,754,000,000.00	46,568,000	126,210,600.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			17,000,000,000.00	1,700,000	172,850,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			22,239,050,000.00	2,833,000	36,820,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			6,405,000,000.00	854,000	131,696,000.00
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			800,000,000.00	8,000	2,768,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
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	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
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
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000				0.00	0	20,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,024,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	88,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA28	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			39,700,000,000.00	397,000	6,310,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			21,000,000,000,000.00	210,000,000	203,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	13,037,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	14,900,000.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On 24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
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	4,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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			300,000,000.00	3,000	10,503,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	74,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	37,651,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	538,549.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	26,030,586.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA127	On	07/07/2012			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	73,206,198.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			1,600,000,000.00	16,000	15,402,367.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			900,000,000.00	9,000	5,040,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
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			900,000,000.00	9,000	80,977,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			400,000,000.00	4,000	6,041,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016			100.00000	100.00000			1,500,000,000.00	15,000	8,163,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			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	07/07/2012			7.60000	7.60000			0.00	0	0.00
NCLN6	On	07/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,162,434.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	12,860,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,097,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQF1A:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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		24,600,100,000,000.00		246,001,000	91,006,000.00
NRA02	On	31/05/2023			100.00000	100.00000		600,000,000,000.00		6,000,000	69,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		33,000,000,000,000.00		330,000,000	165,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			1,500,000,000.00	15,000	14,039,000.00
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			4,200,000,000,000.00	42,000,000	7,000,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4FOn	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2B4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2C4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PC2D4 On	20/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP02 On	16/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.50000	5.53000			220,000,000,000.00	40,000,000	14,390,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.45000	7.48000			83,547,617,485,000.00	11,214,445,300	11,579,752,610.00
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			8.51500	8.56000			30,301,155,430,000.00	3,558,562,000	9,032,109,500.00
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			31,200,000,000.00	26,000,000	2,811,322,331.00
R197	On	07/12/2023	Spot Bond			2.57000	2.56000			308,400,000,000.00	120,000,000	444,931,460.00
R201	On	21/12/2014	Spot Bond			7.06500	7.09500			2,574,486,000,000.00	364,400,000	3,600,277,000.00
R202	On	07/12/2033	Spot Bond			2.57000	2.57000			2,211,904,156,720.00	860,663,096	2,966,123,000.00
R203	On	15/09/2017	Spot Bond			8.06000	8.10000			26,828,378,980,000.00	3,328,583,000	6,223,099,367.00
R204	On	21/12/2018	Spot Bond			8.23000	8.28000			28,978,735,300,000.00	3,521,110,000	6,565,411,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.85000	6.88500			13,432,048,550,000.00	1,960,883,000	2,508,365,000.00
R207	On	15/01/2020	Spot Bond			8.30500	8.34500			37,850,394,615,000.00	4,557,543,000	8,101,585,000.00
R208	On	31/03/2021	Spot Bond			8.34000	8.39000			26,992,985,460,000.00	3,236,569,000	7,826,374,000.00
R209	On	31/03/2036	Spot Bond			8.83000	8.87000			10,775,946,570,000.00	1,220,379,000	8,717,156,000.00
R210	On	31/03/2028	Spot Bond			2.63000	2.63000			659,078,000,000.00	250,600,000	1,050,300,000.00
R211	On	31/01/2017	Spot Bond			1.99000	1.99000			684,560,000,000.00	344,000,000	888,706,193.00
R212	On	31/01/2022	Spot Bond			2.61000	2.58000			36,540,000,000.00	14,000,000	616,200,000.00
R213	On	28/02/2031	Spot Bond			8.79500	8.82500			2,940,608,250,000.00	334,350,000	913,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,047,715,000,000.00	1,238,110,000	2,542,835,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	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
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	36,070,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,206,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	2,391,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,240,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			4,600,000,000.00	800,000	200,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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			6,320,000,000,000.00	63,200,000	15,800,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	46,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	624,000.00
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			600,000,000.00	6,000	8,461,918.00
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	8,500,000.00
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
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN822	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN823	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN824	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN826	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN827	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN82	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN83	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	1,000.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	1,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	8,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,240,000.00
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			37,000,000,000.00	370,000	1,035,918,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			14,024,900,000,000.00	140,249,000	233,871,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			17,200,000,000,000.00	172,000,000	74,656,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			8,119,767,600,000.00	81,197,676	11,767,000.00
TNF11	On	29/07/2011	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
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			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	37,909,653.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	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
WS04	On	30/05/2016			100.00000	100.00000		50,000,000.00	500,000.00	500,000	53,195,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	213,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>494,184,131,046,720.00</b>	<b>38,415,766,188</b>	<b>83,182,201,083.00</b>
<b>Grand Total:</b>							<b>494,184,574,793,597.00</b>	<b>18,415,827,123</b>	<b>83,183,199,272.00</b>