



# Daily MTM Report

Daily summary for: 07/07/2011

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			6.74890	6.82850		13.63	434,069,001.30	64,317	341,755.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		12.00000	9,000	21.35	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,234.00000	1,310,000	21.35	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		11.00000	9,000	21.65	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,283.00000	1,360,000	21.65	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		13.00000	10,000	21.06	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,185.00000	1,261,000	21.06	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		991.00000	1,065,000	19.87	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		19.00000	14,000	19.87	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		43.00000	33,000	17.49	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		615.00000	684,000	17.49	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		183.00000	145,000	13.93	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		155.00000	196,000	13.93	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		144.00000	113,000	14.52	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		216.00000	264,000	14.52	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		661.00000	731,000	17.79	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		39.00000	30,000	17.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		800.00000	872,000	18.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		28.00000	21,000	18.68	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		241.00000	191,000	13.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		113.00000	142,000	13.69	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		80.00000	101,000	13.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		308.00000	250,000	13.80	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		360.00000	419,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		88.00000	68,000	15.71	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,972.00000	3,051,000	26.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		527.00000	593,000	16.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		55.00000	42,000	16.90	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		441.00000	504,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		69.00000	53,000	16.30	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		66.00000	85,000	13.86	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		344.00000	284,000	13.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		211.00000	165,000	13.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		133.00000	166,000	13.63	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		184.00000	229,000	14.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		162.00000	128,000	14.22	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		707.00000	778,000	18.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		35.00000	27,000	18.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		127.00000	99,000	14.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		249.00000	300,000	14.82	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	19,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		847.00000	920,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		78.00000	60,000	16.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		400.00000	461,000	16.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		112.00000	87,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		284.00000	338,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		464.00000	395,000	14.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		36.00000	46,000	14.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		21.00000	16,000	19.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		943.00000	1,017,000	19.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,079.00000	1,000,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		61.00000	47,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		483.00000	548,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		31.00000	24,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		753.00000	825,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,030.00000	950,000	14.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		2.00000	1,000	14.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		10.00000	8,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,332.00000	1,409,000	21.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		980.00000	901,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	2,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		23.00000	18,000	19.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		895.00000	969,000	19.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		551.00000	479,000	14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		23.00000	30,000	14.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,129.00000	1,050,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		99.00000	77,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		321.00000	378,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		0.00000	220,000	13.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	121,000	13.74	24,200.00	200	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.84060	6.92180		14.66	18,948,462.00	2,770	42,528.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		150.00000	128,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		578.00000	637,000	16.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		140.00000	120,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		618.00000	679,000	17.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		161.00000	138,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		539.00000	597,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		193.00000	224,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		365.00000	315,000	14.66	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,145.00000	1,216,000	19.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		67.00000	57,000	19.75	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		324.00000	371,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		246.00000	212,000	15.32	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		500.00000	557,000	16.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		172.00000	148,000	16.43	740,000.00	5,000	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		809.00000	736,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		37.00000	45,000	14.65	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		701.00000	764,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		123.00000	105,000	17.54	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		565.00000	502,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		93.00000	111,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		603.00000	538,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		81.00000	97,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		723.00000	653,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		51.00000	62,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		63.00000	54,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,191.00000	1,263,000	19.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		990.00000	913,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		18.00000	22,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		131.00000	112,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		659.00000	721,000	17.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		395.00000	342,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		173.00000	201,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		336.00000	289,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		214.00000	248,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		75.00000	64,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,053.00000	1,123,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		95.00000	81,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		873.00000	940,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		309.00000	264,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		237.00000	273,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		682.00000	614,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		60.00000	73,000	14.65	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	6.35	Call		642.00000	575,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		70.00000	84,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		943.00000	867,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		21.00000	26,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		84.00000	72,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		962.00000	1,031,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		108.00000	92,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		786.00000	851,000	17.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		459.00000	402,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		137.00000	161,000	14.66	805,000.00	5,000	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,084.00000	1,005,000	14.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		12.00000	14,000	14.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.93550	7.01890		14.99	242,742.50	35	13,521.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		347.00000	309,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		364.00000	410,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		328.00000	292,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		395.00000	443,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		368.00000	327,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		335.00000	378,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		361.00000	322,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		342.00000	387,000	15.17	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		306.00000	272,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		437.00000	487,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		274.00000	244,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		505.00000	559,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		465.00000	414,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		246.00000	279,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		290.00000	257,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		471.00000	522,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		494.00000	441,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		225.00000	256,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		201.00000	178,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		732.00000	793,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		137.00000	121,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,068.00000	1,136,000	18.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		234.00000	208,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		615.00000	673,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		101.00000	90,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,382.00000	1,455,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		525.00000	470,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		206.00000	235,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		97.00000	87,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,428.00000	1,502,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		437.00000	389,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		268.00000	304,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		131.00000	116,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,112.00000	1,181,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		323.00000	287,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		404.00000	452,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		556.00000	499,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		187.00000	214,000	14.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		222.00000	197,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		653.00000	712,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		110.00000	98,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,291.00000	1,363,000	19.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		150.00000	133,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		981.00000	1,048,000	18.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.03740	7.12290		15.32	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		380.00000	344,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		507.00000	557,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		363.00000	329,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		540.00000	592,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		397.00000	360,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		474.00000	523,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.14360	7.22910		15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		507.00000	466,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		478.00000	522,000	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		488.00000	449,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		509.00000	555,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		529.00000	485,000	15.65	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		450.00000	491,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		540.00000	588,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		469.00000	432,000	16.05	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.24720	7.33190		15.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		438.00000	406,000	16.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		806.00000	859,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		424.00000	394,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		842.00000	897,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		452.00000	420,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		770.00000	823,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,031.00000	1,090,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		363.00000	337,000	17.69	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.20860	8.28450		17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		996.00000	963,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,212.00000	1,254,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		980.00000	948,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,246.00000	1,289,000	18.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,012.00000	979,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,178.00000	1,220,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		890.00000	926,000	17.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,174.00000	1,135,000	17.21	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00590	9.08180		18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,373.00000	1,339,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,491.00000	1,533,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,357.00000	1,324,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,525.00000	1,568,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,389.00000	1,355,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,457.00000	1,499,000	18.80	0.00	0	0.00
\$ / R M/On	19/09/2011		Foreign Exchange Future			6.74890	6.82850		13.63	0.00	0	321.00

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	7.10	Call		8,800.00000	6,793,000	15.71	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		35,950.00000	41,903,000	15.71	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		7,795.00000	6,003,000	16.00	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		39,945.00000	46,113,000	16.00	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		9,942.00000	7,696,000	15.41	0.00	0	0.00	
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		32,092.00000	37,806,000	15.41	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.84060	6.92180		14.66	0.00	0	20.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		24,576.00000	21,164,000	15.32	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		32,396.00000	37,104,000	15.32	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		22,868.00000	19,667,000	15.54	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		35,688.00000	40,607,000	15.54	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		26,418.00000	22,785,000	15.10	0.00	0	0.00	
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		29,238.00000	33,725,000	15.10	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future			10.77930	10.89960		11.99	17,904,417.30	1,661	47,963.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		77.00000	56,000	14.04	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		677.00000	777,000	14.04	0.00	0	200.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		70.00000	51,000	14.18	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		720.00000	822,000	14.18	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		85.00000	62,000	13.89	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		635.00000	733,000	13.89	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		58.00000	42,000	14.48	0.00	0	8,945.00	
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		808.00000	913,000	14.48	0.00	0	100.00	
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		25.00000	18,000	15.79	0.00	0	0.00	
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,225.00000	1,339,000	15.79	0.00	0	200.00	

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	11.00	Put		300.00000	372,000	12.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		200.00000	151,000	12.58	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		496.00000	402,000	12.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		96.00000	123,000	12.39	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		220.00000	167,000	12.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		270.00000	338,000	12.43	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		438.00000	523,000	13.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		138.00000	102,000	13.16	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		267.00000	202,000	12.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		217.00000	273,000	12.14	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		366.00000	445,000	12.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		166.00000	124,000	12.87	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		151.00000	112,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		401.00000	483,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		36.00000	26,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		1,036.00000	1,147,000	15.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		48.00000	34,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		898.00000	1,005,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		44.00000	31,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		944.00000	1,052,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		125.00000	92,000	13.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		475.00000	563,000	13.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		325.00000	248,000	12.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		175.00000	219,000	12.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		53.00000	38,000	14.62	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	19/09/2011	Foreign Exchange Future	11.70	Put		853.00000	959,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		40.00000	28,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		990.00000	1,099,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		389.00000	305,000	12.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		139.00000	176,000	12.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.91410	11.03740		13.54	392,907.60	36	9,988.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		215.00000	180,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		828.00000	916,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		204.00000	171,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		867.00000	957,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		227.00000	190,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		790.00000	876,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		122.00000	101,000	16.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,285.00000	1,387,000	16.26	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		311.00000	263,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		574.00000	649,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		166.00000	138,000	15.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,029.00000	1,124,000	15.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		194.00000	162,000	15.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		907.00000	998,000	15.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		718.00000	627,000	13.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		181.00000	213,000	13.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		588.00000	507,000	13.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		251.00000	293,000	13.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.05350	11.18020		14.31	221,070.00	20	2,819.00

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	11.45	Call		437.00000	388,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		707.00000	785,000	15.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		420.00000	373,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		740.00000	820,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		454.00000	403,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		674.00000	750,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		404.00000	359,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		774.00000	856,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		310.00000	274,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		1,030.00000	1,121,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		625.00000	553,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		445.00000	500,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		334.00000	296,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		954.00000	1,043,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		230.00000	203,000	16.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,350.00000	1,450,000	16.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		471.00000	419,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		641.00000	716,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		678.00000	602,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		398.00000	449,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		360.00000	319,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		880.00000	966,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		575.00000	510,000	14.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		495.00000	557,000	14.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.20160	11.33230		14.48	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	18/06/2012	Foreign Exchange Future	11.85	Call		462.00000	418,000	15.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		980.00000	1,066,000	15.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		448.00000	405,000	15.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		1,016.00000	1,103,000	15.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		477.00000	431,000	15.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		945.00000	1,029,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08310	0.08450		15.36	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		521.00000	413,000	15.36	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		71.00000	103,000	15.36	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		98.00000	71,000	19.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		648.00000	761,000	19.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,452.00000	1,313,000	17.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	3,000	17.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,550.00000	1,141,690,000	25.17	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08430	0.08570		18.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		760.00000	658,000	18.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		190.00000	228,000	18.51	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		309.00000	259,000	21.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		739.00000	829,000	21.09	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,591.00000	1,456,000	18.22	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		21.00000	26,000	18.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.67350	9.75170		10.90	51,395,305.50	5,313	59,579.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		258.00000	202,000	10.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		156.00000	179,000	10.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		229.00000	177,000	10.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		177.00000	204,000	10.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		288.00000	230,000	11.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		136.00000	157,000	11.05	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		229.00000	266,000	11.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		181.00000	139,000	11.19	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		692.00000	757,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		44.00000	30,000	12.95	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		507.00000	437,000	11.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		55.00000	64,000	11.51	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		63.00000	44,000	12.51	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		561.00000	621,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		115.00000	84,000	11.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		363.00000	411,000	11.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		24.00000	16,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		922.00000	993,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		428.00000	361,000	11.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		76.00000	88,000	11.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		31.00000	20,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		829.00000	897,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		27.00000	18,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		875.00000	945,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.77710	9.85790		12.43	39,108.40	4	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		371.00000	315,000	12.43	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	9.80	Put		313.00000	338,000	12.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		347.00000	296,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		339.00000	369,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		397.00000	339,000	12.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		289.00000	312,000	12.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		287.00000	244,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		429.00000	467,000	12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		511.00000	446,000	12.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		203.00000	219,000	12.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		679.00000	609,000	12.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		121.00000	132,000	12.28	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		608.00000	540,000	12.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		150.00000	163,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.88230	9.96620		12.94	0.00	0	8,003.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		384.00000	346,000	13.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		518.00000	564,000	13.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		366.00000	330,000	13.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		550.00000	598,000	13.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		402.00000	363,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		486.00000	531,000	13.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,016.00000	946,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		100.00000	114,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		334.00000	301,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		618.00000	669,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		518.00000	466,000	12.90	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	9.80	Put		352.00000	384,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,056.00000	985,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		90.00000	103,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		468.00000	418,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		402.00000	436,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		243.00000	218,000	14.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		877.00000	936,000	14.53	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			387.63300	386.58700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			393.43300	392.37100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			356.03600	355.08500			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			361.36300	360.39800			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20620	7.23150		9.86	0.00	0	25,666.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		593.00000	569,000	12.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		12.00000	13,000	12.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		546.00000	522,000	12.10	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		15.00000	16,000	12.10	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		641.00000	616,000	12.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	10,000	12.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		51.00000	45,000	11.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		320.00000	339,000	11.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		61.00000	54,000	10.93	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		280.00000	298,000	10.93	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		284.00000	264,000	10.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		53.00000	58,000	10.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		145.00000	131,000	9.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		114.00000	125,000	9.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		42.00000	37,000	11.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		361.00000	381,000	11.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		176.00000	160,000	10.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		95.00000	104,000	10.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		10.00000	9,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		729.00000	753,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		500.00000	476,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		19.00000	20,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		9.00000	7,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		778.00000	801,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		454.00000	431,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		23.00000	25,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		210.00000	192,000	10.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		79.00000	86,000	10.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		5.00000	4,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		924.00000	948,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		73.00000	64,000	10.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		242.00000	258,000	10.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		7.00000	6,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		826.00000	850,000	13.47	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.22220	7.24960		10.73	0.00	0	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		641.00000	617,000	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	6.65	Put		41.00000	45,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		599.00000	575,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		49.00000	53,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		684.00000	659,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		34.00000	37,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		133.00000	123,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		383.00000	401,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		191.00000	178,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		241.00000	256,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.24140	7.27110		10.97	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		279.00000	261,000	10.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		258.00000	270,000	10.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		255.00000	241,000	11.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		284.00000	300,000	11.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		305.00000	287,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		234.00000	246,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		217.00000	204,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		346.00000	363,000	11.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		456.00000	435,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		135.00000	144,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		121.00000	113,000	12.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		600.00000	622,000	12.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		200.00000	188,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		379.00000	397,000	11.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		423.00000	403,000	11.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		152.00000	162,000	11.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,087.00000	1,058,000	11.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		16.00000	17,000	11.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.26370	8.26650		13.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,389.00000	1,386,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		423.00000	422,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,362.00000	1,359,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		446.00000	445,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,426.00000	1,423,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		410.00000	409,000	12.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.03850	7.05640		10.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		66.00000	60,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		260.00000	272,000	11.05	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		55.00000	50,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		299.00000	312,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		80.00000	73,000	10.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		224.00000	235,000	10.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		8.00000	7,000	12.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		752.00000	769,000	12.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		9.00000	8,000	12.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		703.00000	720,000	12.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		6.00000	6,000	13.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		800.00000	818,000	13.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		21.00000	18,000	12.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		515.00000	530,000	12.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		474.00000	458,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		18.00000	20,000	11.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		228.00000	216,000	10.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		72.00000	78,000	10.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		4.00000	4,000	13.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		898.00000	916,000	13.46	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.11800	7.13720		11.47	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		180.00000	171,000	11.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		293.00000	303,000	11.98	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		164.00000	155,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		327.00000	337,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		198.00000	188,000	11.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		261.00000	270,000	11.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		84.00000	79,000	13.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		597.00000	611,000	13.33	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		433.00000	416,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		96.00000	98,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		92.00000	87,000	13.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		555.00000	569,000	13.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		397.00000	380,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		110.00000	112,000	11.80	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		135.00000	128,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		398.00000	410,000	12.48	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		363.00000	346,000	11.73	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	6.90	Put		126.00000	128,000	11.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		123.00000	116,000	12.65	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		436.00000	448,000	12.65	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.04330	0.03730			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.08000	0.10160			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.00120	8.14590		14.17	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		545.00000	427,000	14.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		49.00000	76,000	14.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		504.00000	390,000	14.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		58.00000	89,000	14.58	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		587.00000	466,000	14.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		41.00000	65,000	14.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		120.00000	82,000	15.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		374.00000	481,000	15.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		27.00000	18,000	17.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		931.00000	1,067,000	17.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		30.00000	20,000	17.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		884.00000	1,019,000	17.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		427.00000	321,000	14.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		81.00000	120,000	14.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		34.00000	22,000	17.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		838.00000	971,000	17.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		48.00000	32,000	16.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		702.00000	831,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		43.00000	28,000	17.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		747.00000	877,000	17.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		24.00000	16,000	17.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		978.00000	1,115,000	17.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		17.00000	11,000	18.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		1,121.00000	1,260,000	18.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		390.00000	289,000	14.38	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		94.00000	138,000	14.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.11720	8.26480		14.99	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		320.00000	260,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		355.00000	443,000	15.63	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		301.00000	244,000	15.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		386.00000	477,000	15.79	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		342.00000	277,000	15.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		327.00000	410,000	15.47	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		250.00000	203,000	16.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		485.00000	586,000	16.27	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		389.00000	314,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		274.00000	347,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		530.00000	435,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		165.00000	218,000	14.66	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		235.00000	190,000	16.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		520.00000	623,000	16.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		154.00000	125,000	17.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn 19/12/2011 Foreign Exchange Future	8.90	Put		789.00000	908,000	17.55	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.40	Call		87.00000	71,000	19.15	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.40	Put		1,222.00000	1,354,000	19.15	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Call		115.00000	93,000	18.35	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.15	Put		1,000.00000	1,126,000	18.35	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Call		266.00000	216,000	16.11	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.45	Put		451.00000	549,000	16.11	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Call		469.00000	382,000	14.82	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.00	Put		204.00000	265,000	14.82	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Call		630.00000	524,000	14.41	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.75	Put		115.00000	157,000	14.41	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Call		173.00000	140,000	17.23	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.80	Put		708.00000	823,000	17.23	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Call		702.00000	590,000	14.24	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	7.65	Put		87.00000	123,000	14.24	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.70	Call		196.00000	158,000	16.91	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.70	Put		631.00000	741,000	16.91	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.95	Call		145.00000	118,000	17.71	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.95	Put		830.00000	951,000	17.71	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.60	Call		221.00000	179,000	16.59	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	8.60	Put		556.00000	662,000	16.59	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.45	Call		83.00000	68,000	19.31	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.45	Put		1,268.00000	1,401,000	19.31	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.20	Call		109.00000	88,000	18.51	0.00	0	0.00
CHF / ROn 19/12/2011 Foreign Exchange Future	9.20	Put		1,044.00000	1,171,000	18.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/08/2011	Index Future			161.08600	160.82500			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			163.26100	162.99600			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			356.86700	355.96200			0.00	0	180.00
GOVI	On	04/08/2011	GOVI	348.00	Call		79,620.00000	88,670,000		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		79,520.00000	88,570,000		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		79,720.00000	88,770,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			362.20600	361.28800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		42,880.00000	52,060,000		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		42,780.00000	51,960,000		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		42,980.00000	52,160,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			155.80900	155.87200			0.00	0	73.00
IGOV	On	03/11/2011	Index Future			158.14000	158.20400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.11100	416.19200			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			5.58500	5.59000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60300	5.61700			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.64800	5.67000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.69400	5.73400			0.00	0	100.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.77300	5.81500			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.88400	5.93500			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.22900	6.28800			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.60000	6.64700			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.89200	6.92000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.14900	7.17500			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.44900	7.46200			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.76000	7.75000			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			351.17200	349.97000			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			356.42600	355.20600			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			7.45000	7.48700		3.50	603,127,481.40	4,770	9,956.00
R157	On	04/08/2011	Bond Future	7.50	Call		523.00000	593,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		472.00000	397,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		632.00000	711,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		385.00000	319,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		427.00000	487,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		572.00000	487,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,250.00000	1,127,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		119.00000	141,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		310.00000	253,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		752.00000	840,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,333.00000	1,451,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		114.00000	87,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,762.00000	2,904,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		9.00000	5,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.56200	7.60200		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,590.00000	2,710,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		236.00000	209,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,741.00000	2,864,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		208.00000	184,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,441.00000	2,559,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		267.00000	238,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.68500	7.72800		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		3,133.00000	3,244,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		520.00000	483,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,264.00000	3,378,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		484.00000	450,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,003.00000	3,112,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		557.00000	518,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.82700	7.87500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,296.00000	2,390,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,107.00000	1,048,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,399.00000	2,495,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,052.00000	995,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,195.00000	2,287,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,164.00000	1,102,000	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			8.48900	8.54000		10.00	41,474,230.00	350	11,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		370.00000	461,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,167.00000	2,773,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		479.00000	591,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,787.00000	2,414,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		281.00000	354,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,570.00000	3,158,000	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		2,432.00000	2,082,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		610.00000	745,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		716.00000	554,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,219.00000	2,541,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,013.00000	4,433,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		219.00000	154,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,281.00000	10,766,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		1.00000	1,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.56200	8.61600		10.75	7,215,505.20	60	13,623.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,065.00000	5,408,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,569.00000	1,408,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,375.00000	5,729,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,435.00000	1,285,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,763.00000	5,095,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,713.00000	1,541,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,400.00000	2,182,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,638.00000	3,924,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		0.00000	5,677,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		0.00000	1,229,000	10.51	1,566,975.00	1,275	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		0.00000	4,058,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		0.00000	2,047,000	10.66	869,975.00	425	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		0.00000	2,900,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		0.00000	3,013,000	10.79	1,280,525.00	425	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		0.00000	6,056,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		0.00000	1,170,000	11.19	1,491,750.00	1,275	1,275.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future			8.63700	8.69200		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,517.00000	5,829,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,751.00000	2,558,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,794.00000	6,113,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,588.00000	2,402,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,247.00000	5,550,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,923.00000	2,722,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.71600	8.77300		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,242.00000	6,536,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,232.00000	4,013,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,496.00000	6,797,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,050.00000	3,838,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,992.00000	6,280,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,420.00000	4,195,000	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			214.63237	214.64180			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,642.00000	2,632,000		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		2,592.00000	2,582,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/08/2011	Bond Future	211.95	Call		2,692.00000	2,682,000		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			235.15344	235.15499			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,655.00000	3,653,000		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		3,605.00000	3,603,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,705.00000	3,703,000		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			7.06400	7.09600		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		612.00000	679,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		146.00000	116,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		726.00000	799,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		109.00000	85,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		508.00000	568,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		193.00000	156,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.15400	7.18900		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,386.00000	2,472,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		127.00000	114,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,508.00000	2,595,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		112.00000	100,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,264.00000	2,348,000	3.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		143.00000	128,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.25100	7.28900		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,699.00000	2,781,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		230.00000	213,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,810.00000	2,892,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		215.00000	197,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,592.00000	2,673,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		250.00000	231,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.37200	7.41500		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,620.00000	1,682,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		823.00000	782,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,697.00000	1,760,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		782.00000	742,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,545.00000	1,605,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		867.00000	824,000	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			174.25976	174.54051			34,851,952.00	200	21,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		173,541.00000	173,260,000		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		173,491.00000	173,210,000		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		173,591.00000	173,310,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future			176.83842	177.12342			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		176,623.00000	176,338,000		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		176,573.00000	176,288,000		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		176,673.00000	176,388,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.04900	8.09600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		413.00000	496,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		871.00000	730,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		514.00000	610,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		733.00000	605,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		327.00000	396,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,025.00000	870,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.15500	8.20400		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,129.00000	2,275,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		784.00000	705,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,283.00000	2,434,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		713.00000	639,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,981.00000	2,121,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		861.00000	777,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.26900	8.32100		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,002.00000	3,151,000	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Put		1,137.00000	1,057,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,148.00000	3,301,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,068.00000	992,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,859.00000	3,004,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,209.00000	1,125,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.39300	8.44800		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,903.00000	3,041,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,640.00000	1,546,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,033.00000	3,174,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,563.00000	1,471,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,776.00000	2,910,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,721.00000	1,622,000	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			8.21600	8.26300		6.25	14,985,162.00	150	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		202.00000	250,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,632.00000	1,426,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		265.00000	326,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,421.00000	1,228,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		150.00000	189,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,855.00000	1,640,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.31500	8.36400		6.75	0.00	0	2,131.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,790.00000	2,966,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		800.00000	720,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Call		2,972.00000	3,153,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		728.00000	653,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,614.00000	2,784,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		879.00000	793,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.41700	8.46900		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,682.00000	3,864,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,045.00000	963,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,857.00000	4,043,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		976.00000	899,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,510.00000	3,688,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,117.00000	1,032,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.53000	8.58400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,092.00000	3,238,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,286.00000	2,168,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,232.00000	3,382,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,184.00000	2,070,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,955.00000	3,098,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,391.00000	2,270,000	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			6.84900	6.88100		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		411.00000	455,000	2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.00	Put		147.00000	120,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		489.00000	538,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		114.00000	92,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		341.00000	380,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		188.00000	156,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.94100	6.97700		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,641.00000	1,703,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		103.00000	92,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,728.00000	1,790,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		91.00000	81,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,555.00000	1,615,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		115.00000	103,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.04500	7.08600		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,813.00000	1,871,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		194.00000	179,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,887.00000	1,947,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		180.00000	167,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,740.00000	1,798,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		209.00000	193,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.19800	7.24600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		974.00000	1,018,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		577.00000	546,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,023.00000	1,067,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		548.00000	517,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		927.00000	969,000	2.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		608.00000	575,000	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			8.29400	8.33500		7.00	36,761,778.30	390	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		523.00000	610,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,011.00000	863,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		648.00000	749,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		849.00000	715,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		416.00000	490,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,193.00000	1,032,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.38200	8.42500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,776.00000	2,932,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		986.00000	902,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,961.00000	3,123,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		900.00000	821,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,590.00000	2,741,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,073.00000	983,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.47500	8.52000		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,747.00000	3,912,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,189.00000	1,110,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,930.00000	4,099,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,111.00000	1,036,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,567.00000	3,728,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,272.00000	1,188,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.57800	8.62500		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		3,214.00000	3,348,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,558.00000	2,444,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,362.00000	3,499,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,446.00000	2,335,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,069.00000	3,199,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,675.00000	2,557,000	8.37	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.32200	8.36800		8.00	13,820,803.50	150	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		518.00000	615,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,239.00000	1,056,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		641.00000	753,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,056.00000	887,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		413.00000	495,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,442.00000	1,244,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.40500	8.45300		8.50	3,604,130.80	40	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,773.00000	2,959,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,030.00000	931,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,970.00000	3,162,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		938.00000	844,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,583.00000	2,762,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,131.00000	1,024,000	8.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	7.95	Put		0.00000	3,434,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		0.00000	666,000	8.18	1,328,670.00	1,995	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		0.00000	2,406,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		0.00000	1,172,000	8.32	779,380.00	665	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		0.00000	1,718,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		0.00000	1,748,000	8.44	1,162,420.00	665	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		0.00000	3,584,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		0.00000	692,000	8.80	1,380,540.00	1,995	1,995.00
R208	On	02/02/2012	Bond Future			8.48800	8.53900		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,016.00000	4,214,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,390.00000	1,292,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,209.00000	4,411,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,305.00000	1,210,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,827.00000	4,020,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,481.00000	1,378,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.58000	8.63200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,218.00000	4,398,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,164.00000	2,049,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,393.00000	4,578,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,064.00000	1,954,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,045.00000	4,222,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,266.00000	2,148,000	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.80600	8.85200		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		227.00000	278,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,077.00000	2,765,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		300.00000	364,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,735.00000	2,436,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		169.00000	209,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,438.00000	3,115,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,842.00000	9,205,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1.00000	1,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86900	8.91700		14.25	0.00	0	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,842.00000	1,997,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,156.00000	2,937,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,014.00000	2,179,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,931.00000	2,722,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,680.00000	1,826,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,395.00000	3,167,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93300	8.98100		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,502.00000	3,692,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,357.00000	3,177,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,701.00000	3,898,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,175.00000	3,003,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,308.00000	3,492,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		3,546.00000	3,361,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99900	9.04900		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,954.00000	4,145,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,326.00000	4,137,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,145.00000	4,342,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,137.00000	3,955,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,769.00000	3,955,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,524.00000	4,330,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.57415	130.74968			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,750.00000	24,574,000		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		24,700.00000	24,524,000		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		24,800.00000	24,624,000		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			108.07881	108.02524			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.50	Call		106,525.00000	106,579,000		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		106,475.00000	106,529,000		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		106,575.00000	106,629,000		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			109.67820	109.62391			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,374.00000	108,428,000		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		108,324.00000	108,378,000		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		108,424.00000	108,478,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	04/08/2011	Bond Future			106.31953	106.32011			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		103,820.00000	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		103,770.00000	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		103,870.00000	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			107.89290	107.89357			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,394.00000	105,393,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/11/2011	Bond Future	2.55	Call		105,344.00000	105,343,000		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		105,444.00000	105,443,000		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			8.77200	8.81900			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		7,008.00000	6,628,000		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		6,555.00000	6,176,000		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		7,464.00000	7,084,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.84200	8.89000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,123.00000	741,000		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		719.00000	337,000		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		1,530.00000	1,147,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91400	8.96300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		289.00000	674,000		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		677.00000	1,062,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	283,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		102.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98500	9.03600			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,627.00000	2,022,000		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		2,000.00000	2,395,000		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		1,251.00000	1,646,000		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
RAIN	On	19/09/2011	Foreign Exchange Future			13,701.00000	13,848.43000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			352.63300	351.78500			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			357.39400	356.53400			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04410	1.05630		13.49	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		121.00000	93,000	15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		558.00000	652,000	15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		50.00000	37,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		987.00000	1,096,000	16.54	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		286.00000	225,000	13.49	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		223.00000	284,000	13.49	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.06150	1.07400		15.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		323.00000	275,000	15.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		583.00000	660,000	15.22	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		199.00000	168,000	16.46	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		959.00000	1,053,000	16.46	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		532.00000	459,000	14.10	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		292.00000	344,000	14.10	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,290,483,492.80</b>	<b>99,186</b>	<b>1,025,694.00</b>
<b><u>i-Bonds</u></b>												
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	5,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	82,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	521,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	550,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	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
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	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	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLC03	On	06/11/2011			5.97500	5.97500			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			80,000,000.00	800,000	1,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	6,984,000.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	19,000,000.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	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
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	9,008,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,014,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2On 09/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00

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

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	87,001,058.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA02On	30/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA03On	30/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP480	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP490	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	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
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	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	2,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	63,000.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,011,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000.00
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			100,000,000,000.00	1,000,000	500,000.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000		2,500,000,000,000.00	25,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	156,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	89,016,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	104,947,000.00
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			400,000,000,000.00	4,000,000	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
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ127L	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ151L <sub>On</sub>	08/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ152L <sub>On</sub>	15/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ153L <sub>On</sub>	13/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ154L <sub>On</sub>	30/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2014	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
ERSA14	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			30,600,000,000.00	306,000	189,626,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			137,871,250,000.00	14,905,000	127,277,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			59,090,000,000.00	5,909,000	173,736,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			290,450,000.00	37,000	36,443,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			562,762,500,000.00	75,035,000	131,442,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	2,090,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/07/2012			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	3,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000.00
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			20,000,000,000.00	200,000	100,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD15 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		19,900,000,000.00		199,000	6,395,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		21,000,000,000,000.00		210,000,000	308,000,000.00
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			0.00	0	13,004,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			1,180,000,000,000.00	11,800,000	5,900,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND128	On	12/07/2012	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
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP252U	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	37,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			107,709,800,000.00	1,077,098	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			0.00	0	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
IVA127	On	07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000		14,000,000,000,000.00		140,000,000	140,000,000.00
IVA142	On	20/10/2011			100.00000	100.00000		51,000,000,000,000.00		510,000,000	240,000,000.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX45	On	23/09/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	66,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	13,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	10,024,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,005,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	5,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	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
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,016,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/07/2011			7.60000	7.60000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	478,755.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,008,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			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		25,542,900,000,000.00		255,429,000	116,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			5,100,000,000,000.00	51,000,000	90,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			22,000,000,000,000.00	220,000,000	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
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			100,000,000,000.00	1,000,000	13,629,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		2,800,000,000,000.00		28,000,000	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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.46500	5.50000		14,728,175,000.00		2,695,000	11,695,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.41500	7.45000		124,674,675,505,000.00		16,813,847,000	12,790,541,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.46500	8.51500		50,696,724,165,000.00		5,988,981,000	9,601,499,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		70,324,800,000.00		58,604,000	2,836,092,331.00
R197	On	07/12/2023	Spot Bond			2.57000	2.57000		261,369,000,000.00		101,700,000	230,198,246.00
R201	On	21/12/2014	Spot Bond			7.03500	7.06500		5,047,577,325,000.00		717,495,000	3,685,615,000.00
R202	On	07/12/2033	Spot Bond			2.58000	2.57000		484,524,000,000.00		187,800,000	2,800,923,000.00
R203	On	15/09/2017	Spot Bond			8.01500	8.06000		40,890,478,160,000.00		5,101,744,000	6,440,793,367.00
R204	On	21/12/2018	Spot Bond			8.18500	8.23000		26,690,163,655,000.00		3,260,863,000	7,033,891,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.82000	6.85000		24,338,343,040,000.00		3,568,672,000	2,594,570,000.00
R207	On	15/01/2020	Spot Bond			8.26500	8.30500		59,186,731,185,000.00		7,161,129,000	7,646,677,000.00
R208	On	31/03/2021	Spot Bond			8.29500	8.34000		41,789,911,380,000.00		5,037,964,000	8,103,512,000.00
R209	On	31/03/2036	Spot Bond			8.78500	8.83000		28,252,981,680,000.00		3,216,048,000	9,045,443,000.00
R210	On	31/03/2028	Spot Bond			2.64000	2.63000		314,529,600,000.00		119,140,000	839,500,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.99000		575,388,000,000.00		290,600,000	888,706,193.00
R212	On	31/01/2022	Spot Bond			2.61000	2.61000		374,274,000,000.00		143,400,000	257,700,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.75000	8.79500			7,955,771,250,000.00	909,231,000	965,165,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,444,800,000,000.00	1,299,200,000	2,614,835,000.00
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
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	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
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	36,070,780.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,012,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,098,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,029,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS112	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
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			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN818On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN835	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,013,000.00
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			1,000,000,000,000.00	10,000,000	1,000,192,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			12,500,000,000.00	125,000	303,265,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	157,656,000.00
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			800,000,000.00	8,000	51,595,838.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP119	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	35,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	37,909,653.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	52,962,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			361,000,000,000.00	3,610,000	216,610,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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>568,262,618,920,000.00</b>	<b>55,549,392,098</b>	<b>85,385,025,356.00</b>
<b>Grand Total:</b>							<b>568,263,909,403,493.00</b>	<b>55,549,491,284</b>	<b>85,386,051,050.00</b>