

# Daily MTM Report

Daily summary for: 11/07/2011

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			6.90420	6.78340		13.87	158,430,677.40	22,947	331,192.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		10.00000	14,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,277.00000	1,160,000	21.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		9.00000	13,000	21.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,326.00000	1,209,000	21.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		10.00000	15,000	20.73	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,227.00000	1,111,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,032.00000	917,000	19.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		15.00000	21,000	19.48	0.00	0	15,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		36.00000	50,000	16.99	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		653.00000	546,000	16.99	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		158.00000	225,000	14.02	0.00	0	980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		175.00000	121,000	14.02	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		123.00000	169,000	13.87	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		240.00000	165,000	13.87	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		699.00000	591,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		32.00000	45,000	17.30	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		840.00000	728,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		23.00000	32,000	18.23	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		212.00000	290,000	14.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		129.00000	86,000	14.17	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		91.00000	59,000	14.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		274.00000	363,000	14.31	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		391.00000	299,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		74.00000	103,000	15.12	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,017.00000	2,896,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		562.00000	460,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		45.00000	64,000	16.36	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		475.00000	377,000	15.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		58.00000	81,000	15.74	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		76.00000	48,000	14.39	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		309.00000	402,000	14.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		184.00000	256,000	14.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		151.00000	102,000	14.09	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		207.00000	142,000	13.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		140.00000	196,000	13.95	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		745.00000	636,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		28.00000	40,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		108.00000	150,000	14.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		275.00000	196,000	14.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Call		21.00000	29,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		888.00000	775,000	18.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		65.00000	91,000	15.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		432.00000	337,000	15.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		95.00000	132,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		312.00000	228,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		424.00000	529,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		41.00000	25,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		17.00000	24,000	19.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		984.00000	870,000	19.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,034.00000	1,155,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	1,000	16.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		51.00000	72,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		518.00000	418,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		25.00000	36,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		792.00000	682,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		985.00000	1,105,000	15.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		2.00000	1,000	15.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	12,000	21.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,375.00000	1,258,000	21.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		935.00000	1,055,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	1,000	15.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		18.00000	26,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		935.00000	822,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		509.00000	619,000	14.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		26.00000	15,000	14.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,084.00000	1,205,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	1,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		84.00000	117,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		351.00000	263,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		242.00000	325,000	14.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		109.00000	71,000	14.24	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.99680	6.87520		14.85	4,442,968.00	635	42,616.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		135.00000	166,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		610.00000	519,000	16.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		126.00000	155,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		651.00000	558,000	16.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		145.00000	178,000	16.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		570.00000	481,000	16.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		210.00000	164,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		335.00000	411,000	14.85	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,185.00000	1,076,000	19.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		60.00000	73,000	19.31	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		348.00000	277,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		223.00000	274,000	14.85	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		531.00000	444,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		156.00000	191,000	15.97	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		766.00000	876,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Put		41.00000	29,000	14.83	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		735.00000	639,000	17.08	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		110.00000	136,000	17.08	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		527.00000	623,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		102.00000	76,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		564.00000	662,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		89.00000	65,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		682.00000	788,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		57.00000	41,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		57.00000	69,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,232.00000	1,122,000	19.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		944.00000	1,061,000	15.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		19.00000	14,000	15.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		118.00000	145,000	16.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		693.00000	598,000	16.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		363.00000	443,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		188.00000	146,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		308.00000	381,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		233.00000	184,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		67.00000	82,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		1,092.00000	985,000	18.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		85.00000	105,000	17.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		910.00000	808,000	17.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		283.00000	352,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		258.00000	205,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		641.00000	745,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		66.00000	48,000	14.84	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		602.00000	703,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		77.00000	56,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		899.00000	1,013,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		24.00000	16,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		75.00000	93,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		1,000.00000	896,000	18.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		97.00000	119,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		822.00000	722,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		425.00000	511,000	14.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		150.00000	114,000	14.84	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,039.00000	1,158,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		14.00000	11,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09260	6.97100		15.10	5,780,469.00	815	14,306.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		321.00000	382,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		386.00000	325,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		303.00000	358,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		418.00000	351,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		341.00000	407,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		356.00000	300,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		334.00000	400,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		363.00000	307,000	15.06	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		283.00000	333,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		462.00000	390,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		253.00000	298,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		532.00000	455,000	15.65	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	19/03/2012	Foreign Exchange Future	6.80	Call		434.00000	510,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		263.00000	217,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		267.00000	315,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		496.00000	422,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		462.00000	541,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		241.00000	198,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		184.00000	217,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		763.00000	674,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		125.00000	147,000	18.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,104.00000	1,004,000	18.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		215.00000	254,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		644.00000	561,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		93.00000	108,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,422.00000	1,315,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		491.00000	572,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		220.00000	179,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		89.00000	104,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,468.00000	1,361,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		407.00000	481,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		286.00000	238,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		120.00000	140,000	18.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,149.00000	1,047,000	18.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		299.00000	351,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		428.00000	358,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		521.00000	605,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		200.00000	162,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		204.00000	241,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		683.00000	598,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		101.00000	118,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,330.00000	1,225,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		137.00000	161,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		1,016.00000	918,000	17.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.19550	7.07320		15.52	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		357.00000	411,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		534.00000	466,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		341.00000	393,000	15.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		568.00000	498,000	15.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		373.00000	429,000	15.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		500.00000	434,000	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.30180	7.17940		15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		482.00000	548,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		503.00000	446,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		463.00000	525,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		534.00000	473,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		503.00000	571,000	15.66	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		474.00000	419,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		567.00000	502,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		446.00000	504,000	15.85	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.40490	7.28280		16.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		418.00000	467,000	16.77	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		835.00000	762,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		405.00000	453,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		872.00000	798,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		432.00000	482,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		799.00000	727,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		1,063.00000	982,000	17.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		346.00000	387,000	17.50	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.36500	8.24410		17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		977.00000	1,038,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,233.00000	1,173,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		962.00000	1,022,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,268.00000	1,207,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		993.00000	1,055,000	17.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,199.00000	1,140,000	17.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		908.00000	855,000	17.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,152.00000	1,220,000	17.08	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16230	9.04140		18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,353.00000	1,417,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,512.00000	1,455,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,338.00000	1,400,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,547.00000	1,488,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,369.00000	1,433,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,478.00000	1,421,000	18.68	0.00	0	0.00
\$ / R M/On	19/09/2011		Foreign Exchange Future			6.90420	6.78340		13.87	345,210.00	50	301.00

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		7,388.00000	10,327,000	15.12		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		39,048.00000	29,907,000	15.12		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		6,518.00000	9,132,000	15.43		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		43,178.00000	33,712,000	15.43		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		8,382.00000	11,685,000	14.81		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		35,042.00000	26,265,000	14.81		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future			6.99680	6.87520		14.85		0.00	0	20.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		22,347.00000	27,367,000	14.85		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		34,827.00000	27,687,000	14.85		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		20,763.00000	25,460,000	15.07		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		38,243.00000	30,780,000	15.07		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		24,060.00000	29,830,000	14.85		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		31,540.00000	25,150,000	14.85		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			10.96400	10.87830		11.58		1,260,860.00	115	48,399.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		70.00000	75,000	13.21		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		692.00000	611,000	13.21		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		64.00000	67,000	13.36		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		736.00000	653,000	13.36		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		78.00000	83,000	13.06		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		650.00000	569,000	13.06		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		52.00000	55,000	13.66		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		824.00000	741,000	13.66		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		22.00000	22,000	14.99		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,244.00000	1,158,000	14.99		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		308.00000	243,000	11.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		186.00000	207,000	11.73	0.00	0	3,455.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		475.00000	535,000	12.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		97.00000	71,000	12.46	0.00	0	5,490.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Call		205.00000	229,000	11.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.95	Put		277.00000	215,000	11.58	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Put		449.00000	375,000	12.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.20	Call		127.00000	139,000	12.32	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		251.00000	286,000	11.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		223.00000	172,000	11.78	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		376.00000	306,000	12.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		154.00000	170,000	12.03	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		140.00000	154,000	12.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		412.00000	340,000	12.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		32.00000	33,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		1,054.00000	969,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		43.00000	45,000	13.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		915.00000	831,000	13.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		39.00000	40,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		961.00000	876,000	14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		115.00000	125,000	12.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		487.00000	411,000	12.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		307.00000	350,000	11.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		179.00000	136,000	11.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		48.00000	49,000	13.81	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		870.00000	785,000	13.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		36.00000	36,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		1,008.00000	922,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		370.00000	420,000	12.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		142.00000	106,000	12.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.10050	11.01390			299,713.50	27	10,029.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		204.00000	217,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		840.00000	767,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		193.00000	205,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		879.00000	805,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		215.00000	229,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		801.00000	729,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		115.00000	120,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,301.00000	1,220,000	15.68	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		296.00000	318,000	13.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		582.00000	518,000	13.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		156.00000	165,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		1,042.00000	965,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		183.00000	195,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		919.00000	845,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		696.00000	751,000	13.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		182.00000	151,000	13.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		568.00000	616,000	13.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		254.00000	216,000	13.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.24160	11.15490			0.00	0	2,827.00

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		424.00000	452,000	14.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		719.00000	660,000	14.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		408.00000	434,000	14.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		753.00000	692,000	14.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		441.00000	470,000	14.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		686.00000	628,000	14.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		392.00000	418,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		787.00000	726,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		300.00000	319,000	15.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		1,045.00000	977,000	15.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		607.00000	651,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		452.00000	409,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		324.00000	344,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		969.00000	902,000	15.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		222.00000	235,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,367.00000	1,293,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		458.00000	488,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		653.00000	596,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		659.00000	706,000	14.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		404.00000	364,000	14.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		350.00000	372,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		895.00000	830,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		558.00000	600,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		503.00000	458,000	14.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.39160	11.30380		14.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		450.00000	473,000	15.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		996.00000	931,000	15.10	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		436.00000	459,000	15.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		1,032.00000	967,000	15.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		464.00000	488,000	15.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		960.00000	896,000	15.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08590	0.08410		15.69	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		487.00000	634,000	15.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		77.00000	44,000	15.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		85.00000	123,000	18.36	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		675.00000	533,000	18.36	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,413.00000	1,592,000	19.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		3.00000	2,000	19.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,590.00000	1,141,410,000	24.53	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08720	0.08530		20.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		725.00000	869,000	18.65	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		195.00000	149,000	18.65	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		286.00000	358,000	20.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		756.00000	638,000	20.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,551.00000	1,735,000	18.60	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		21.00000	15,000	18.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.64510	9.65490		10.68	22,646,694.80	2,348	58,516.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		194.00000	178,000	10.68	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		189.00000	183,000	10.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		169.00000	157,000	10.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		214.00000	212,000	10.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		220.00000	205,000	10.79	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		165.00000	160,000	10.79	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		278.00000	277,000	11.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		133.00000	122,000	11.13	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		774.00000	779,000	12.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		29.00000	24,000	12.92	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		422.00000	410,000	11.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		67.00000	65,000	11.42	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		42.00000	36,000	12.47	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		637.00000	641,000	12.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		80.00000	72,000	11.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		425.00000	427,000	11.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		15.00000	12,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		1,010.00000	1,017,000	13.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		347.00000	334,000	11.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		92.00000	89,000	11.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		20.00000	16,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		915.00000	921,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		17.00000	14,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		962.00000	969,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.75030	9.75890		12.27	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		306.00000	297,000	12.41	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		347.00000	347,000	12.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		287.00000	278,000	12.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		378.00000	378,000	12.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		329.00000	317,000	12.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		320.00000	317,000	12.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		237.00000	229,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		478.00000	479,000	12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		434.00000	423,000	12.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		225.00000	223,000	12.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		594.00000	584,000	12.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		135.00000	134,000	12.21	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		526.00000	516,000	12.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		167.00000	166,000	12.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.86110	9.86640		12.83	4,930,550.00	500	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		343.00000	334,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		577.00000	573,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		327.00000	318,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		611.00000	607,000	13.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		359.00000	350,000	13.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		543.00000	539,000	13.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		933.00000	927,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		117.00000	116,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		298.00000	290,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		682.00000	679,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		461.00000	449,000	12.82	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	19/03/2012	Foreign Exchange Future	9.80	Put		395.00000	388,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		972.00000	966,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		106.00000	105,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		414.00000	405,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		448.00000	444,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		217.00000	209,000	14.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		951.00000	948,000	14.55	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			386.69000	388.02700			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			392.47400	393.83200			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			355.20500	356.35400			0.00	0	998.00
ALBI	On	03/11/2011	Index Future			360.51800	361.68500			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.28000	7.21100		9.96	0.00	0	25,654.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		573.00000	639,000	12.86	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		12.00000	9,000	12.86	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		526.00000	591,000	12.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		15.00000	11,000	12.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		621.00000	687,000	13.09	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		10.00000	7,000	13.09	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		45.00000	56,000	10.82	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		334.00000	276,000	10.82	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		54.00000	68,000	10.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		293.00000	238,000	10.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		267.00000	323,000	11.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.00	Put		56.00000	43,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Call		132.00000	175,000	10.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.20	Put		121.00000	95,000	10.41	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Call		37.00000	47,000	11.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.55	Put		376.00000	317,000	11.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		162.00000	209,000	10.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		101.00000	79,000	10.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		9.00000	10,000	12.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		748.00000	680,000	12.76	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		480.00000	544,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		19.00000	14,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		7.00000	9,000	12.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		796.00000	729,000	12.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		435.00000	498,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		24.00000	18,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		195.00000	245,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		84.00000	65,000	10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		4.00000	5,000	13.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		943.00000	875,000	13.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		65.00000	82,000	10.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		254.00000	202,000	10.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		6.00000	7,000	13.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		845.00000	777,000	13.20	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.29770	7.22780		10.66	7,297,700.00	1,000	890.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		621.00000	681,000	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		43.00000	33,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		580.00000	638,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		52.00000	40,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		664.00000	725,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		36.00000	27,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		125.00000	148,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		397.00000	350,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		179.00000	212,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		251.00000	214,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.31820	7.24830		10.75	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		264.00000	296,000	10.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		266.00000	228,000	10.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		243.00000	270,000	10.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		295.00000	252,000	10.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		289.00000	324,000	10.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		241.00000	206,000	10.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		206.00000	229,000	10.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		358.00000	311,000	10.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		439.00000	487,000	11.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		141.00000	119,000	11.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		114.00000	127,000	11.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		616.00000	559,000	11.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		189.00000	210,000	11.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		391.00000	342,000	11.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		406.00000	451,000	11.05	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		158.00000	133,000	11.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,065.00000	1,133,000	12.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		17.00000	15,000	12.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.28940	8.23910		13.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,368.00000	1,406,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		429.00000	417,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,341.00000	1,378,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		452.00000	439,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,405.00000	1,444,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		416.00000	405,000	12.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.11660	7.02300		10.15	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		54.00000	78,000	10.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		281.00000	211,000	10.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		44.00000	64,000	10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		321.00000	247,000	10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		66.00000	94,000	10.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		243.00000	177,000	10.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		6.00000	9,000	12.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		783.00000	692,000	12.73	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		7.00000	11,000	12.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		734.00000	644,000	12.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		5.00000	7,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		832.00000	740,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		16.00000	24,000	11.81	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		543.00000	457,000	11.81	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		442.00000	529,000	11.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		19.00000	12,000	11.99	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		200.00000	269,000	10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		77.00000	52,000	10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		3.00000	5,000	13.28	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		930.00000	838,000	13.28	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.19760	7.10240		11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		162.00000	197,000	11.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		310.00000	249,000	11.60	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		146.00000	178,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		344.00000	280,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		178.00000	217,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		276.00000	219,000	11.44	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		73.00000	90,000	12.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		621.00000	542,000	12.93	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		402.00000	473,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		100.00000	75,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		81.00000	99,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		579.00000	501,000	12.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		367.00000	435,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		115.00000	87,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		120.00000	147,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		418.00000	349,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		334.00000	399,000	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		132.00000	101,000	11.73	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		109.00000	133,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		457.00000	385,000	12.27	0.00	0	0.00
CF CANOn	19/09/2011	Can-Do Future			0.03070	0.08850			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.08860	0.08950			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.27450	8.09850		14.01	0.00	0	960.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		504.00000	654,000	14.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		56.00000	30,000	14.97	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		464.00000	610,000	14.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		66.00000	36,000	14.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		545.00000	699,000	15.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		47.00000	25,000	15.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		103.00000	154,000	14.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		405.00000	280,000	14.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		22.00000	33,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		974.00000	809,000	16.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		25.00000	38,000	16.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		927.00000	764,000	16.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		389.00000	525,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		91.00000	51,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		28.00000	42,000	16.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		880.00000	718,000	16.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		40.00000	61,000	15.84	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		742.00000	587,000	15.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		35.00000	54,000	16.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		787.00000	630,000	16.00	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		20.00000	30,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		1,022.00000	856,000	16.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		14.00000	21,000	17.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		1,166.00000	997,000	17.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		353.00000	484,000	14.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		105.00000	60,000	14.65	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.39530	8.21490		14.94	0.00	0	25.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		295.00000	376,000	14.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		380.00000	281,000	14.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		277.00000	353,000	14.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		412.00000	308,000	14.86	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		314.00000	402,000	14.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		349.00000	257,000	14.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		230.00000	291,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		515.00000	396,000	15.25	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		358.00000	456,000	14.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		293.00000	211,000	14.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		493.00000	614,000	14.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		178.00000	119,000	14.12	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		216.00000	274,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		551.00000	429,000	15.41	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		141.00000	178,000	16.51	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		826.00000	683,000	16.51	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		80.00000	99,000	18.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,265.00000	1,104,000	18.09	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		105.00000	132,000	17.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Put		1,040.00000	887,000	17.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Call		245.00000	310,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.45	Put		480.00000	365,000	15.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Call		435.00000	547,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.00	Put		220.00000	152,000	14.28	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Call		590.00000	724,000	13.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.75	Put		125.00000	79,000	13.87	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Call		159.00000	201,000	16.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.80	Put		744.00000	606,000	16.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Call		661.00000	804,000	13.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.65	Put		96.00000	59,000	13.71	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Call		180.00000	228,000	15.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.70	Put		665.00000	533,000	15.88	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Call		133.00000	168,000	16.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.95	Put		868.00000	723,000	16.67	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Call		203.00000	257,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.60	Put		588.00000	462,000	15.57	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Call		76.00000	94,000	18.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.45	Put		1,311.00000	1,149,000	18.24	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Call		99.00000	125,000	17.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.20	Put		1,084.00000	930,000	17.46	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			160.92100	161.21300			0.00	0	2.00
CRD1	On	03/11/2011	Index Future			163.09500	163.39000			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			356.07100	357.18500			0.00	0	180.00
GOVI	On	04/08/2011	GOVI	348.00	Call		91,850.00000	80,710,000		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		91,750.00000	80,610,000		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		91,950.00000	80,810,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			361.39700	362.52800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		55,280.00000	43,970,000		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		55,180.00000	43,870,000		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		55,380.00000	44,070,000		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			155.69100	155.70300			0.00	0	73.00
IGOV	On	03/11/2011	Index Future			158.02000	158.03300			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			416.09800	415.67400			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			5.58000	5.58000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.65000	5.65000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.72000	5.70000			0.00	50	150.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.81000	5.77000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.87000	5.89000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.21000	6.24000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.58000	6.59000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.87000	6.88000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.13000	7.14000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.41000	7.43000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.70000	7.71000			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			350.15100	351.48600			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			355.38900	356.74400			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			7.49300	7.43300		3.50	444,481,699.20	3,520	11,676.00
R157	On	04/08/2011	Bond Future	7.50	Call		623.00000	466,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		360.00000	439,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		745.00000	574,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		287.00000	351,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		513.00000	372,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		446.00000	541,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,069.00000	1,242,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		149.00000	87,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		225.00000	276,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		879.00000	694,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,504.00000	1,285,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		73.00000	90,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,969.00000	2,734,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		4.00000	4,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.60900	7.54400		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,764.00000	2,555,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		197.00000	227,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,919.00000	2,707,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		173.00000	200,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,611.00000	2,406,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		223.00000	258,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.73600	7.66500		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		3,295.00000	3,098,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		465.00000	512,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,430.00000	3,230,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		433.00000	477,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		3,162.00000	2,968,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		499.00000	549,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.88300	7.80600		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,430.00000	2,267,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,020.00000	1,103,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,536.00000	2,370,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		969.00000	1,049,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,326.00000	2,167,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,074.00000	1,161,000	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			8.53800	8.47800		10.00	146,949,615.90	1,245	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		469.00000	293,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		2,676.00000	3,071,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		602.00000	392,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		2,320.00000	2,681,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		359.00000	214,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		3,058.00000	3,484,000	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		1,992.00000	2,317,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		760.00000	514,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		507.00000	602,000	10.13	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,599.00000	2,124,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,518.00000	3,970,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		134.00000	157,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		10,871.00000	10,299,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		1.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.61300	8.55100		10.75	0.00	0	13,623.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,471.00000	5,028,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,367.00000	1,504,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,794.00000	5,340,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,247.00000	1,372,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,156.00000	4,724,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,499.00000	1,646,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,129.00000	2,326,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,974.00000	3,592,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		5,593.00000	5,984,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		1,248.00000	1,060,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		3,985.00000	4,301,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		2,077.00000	1,814,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,940.00000	2,615,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		2,949.00000	3,204,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		6,124.00000	5,660,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,135.00000	1,251,000	11.19	0.00	0	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			8.68900	8.62500		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,891.00000	5,489,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,510.00000	2,695,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,178.00000	5,766,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,357.00000	2,532,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,610.00000	5,218,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,671.00000	2,867,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.77000	8.70400		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,593.00000	6,215,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,961.00000	4,178,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,855.00000	6,469,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,787.00000	3,996,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,335.00000	5,965,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,142.00000	4,366,000	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			214.61336	214.62292			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,623.00000	2,613,000		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		2,573.00000	2,563,000		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		2,673.00000	2,663,000		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			234.92792	235.15190			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,652.00000	3,428,000		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		3,602.00000	3,378,000		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		3,702.00000	3,478,000		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			7.10800	7.04700		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		714.00000	561,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		99.00000	131,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		838.00000	676,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		72.00000	95,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		600.00000	457,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		136.00000	178,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.20300	7.13600		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,515.00000	2,343,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		106.00000	124,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,639.00000	2,465,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		93.00000	108,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,391.00000	2,221,000	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		120.00000	139,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.30400	7.23100		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,824.00000	2,659,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		204.00000	229,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,936.00000	2,769,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		189.00000	213,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,715.00000	2,552,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		221.00000	249,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.43100	7.35100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,712.00000	1,588,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		762.00000	829,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,791.00000	1,664,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		723.00000	787,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,634.00000	1,513,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		803.00000	873,000	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			173.69995	173.70105			0.00	0	22,008.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,701.00000	172,700,000		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		172,651.00000	172,650,000		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		172,751.00000	172,750,000		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			176.26987	176.27126			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,771.00000	175,770,000		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		175,721.00000	175,720,000		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		175,821.00000	175,820,000		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			8.08200	8.02200		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		544.00000	386,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		649.00000	778,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		666.00000	489,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		532.00000	642,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		437.00000	299,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		782.00000	931,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.19000	8.12700		5.75	0.00	0	1,624.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,359.00000	2,146,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		660.00000	737,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,521.00000	2,301,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		597.00000	667,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,202.00000	1,995,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		729.00000	811,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.30600	8.23900		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		3,237.00000	3,025,000	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		1,010.00000	1,094,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,389.00000	3,172,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		948.00000	1,026,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		3,088.00000	2,880,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,076.00000	1,164,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.43200	8.36200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		3,119.00000	2,926,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,492.00000	1,595,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		3,254.00000	3,057,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,420.00000	1,519,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,986.00000	2,798,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,567.00000	1,675,000	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			8.25000	8.19000		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		277.00000	172,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,313.00000	1,532,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		359.00000	233,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,121.00000	1,319,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		209.00000	124,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,519.00000	1,759,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.35000	8.28800		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		3,063.00000	2,812,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		676.00000	749,000	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		3,253.00000	2,996,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		612.00000	679,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,878.00000	2,633,000	6.98	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		745.00000	825,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.45400	8.38800		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,966.00000	3,713,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		918.00000	1,000,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		4,148.00000	3,890,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		856.00000	933,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,788.00000	3,540,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		985.00000	1,071,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.56900	8.50000		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,319.00000	3,112,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,102.00000	2,232,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,465.00000	3,253,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,006.00000	2,132,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		3,177.00000	2,974,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,201.00000	2,336,000	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			6.88800	6.82700		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		486.00000	379,000	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		102.00000	131,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		572.00000	458,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		77.00000	99,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		408.00000	309,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		135.00000	171,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.98500	6.91600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,746.00000	1,621,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		85.00000	99,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,834.00000	1,707,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		74.00000	86,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,657.00000	1,534,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		94.00000	110,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.09500	7.01700		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,912.00000	1,794,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		169.00000	191,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,988.00000	1,868,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		158.00000	178,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,838.00000	1,721,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		183.00000	206,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.25600	7.16500		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,048.00000	959,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		524.00000	578,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		1,098.00000	1,007,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		496.00000	548,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		998.00000	911,000	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		552.00000	608,000	2.03	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.34700	8.28200		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		629.00000	433,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		813.00000	990,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		771.00000	550,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		668.00000	819,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		504.00000	334,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		977.00000	1,179,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.43800	8.37000		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,972.00000	2,694,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		875.00000	976,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,165.00000	2,879,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		796.00000	890,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,779.00000	2,509,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		954.00000	1,064,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.53300	8.46300		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,953.00000	3,674,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,086.00000	1,187,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,141.00000	3,857,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,012.00000	1,108,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,768.00000	3,496,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,163.00000	1,271,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.63900	8.56600		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		3,379.00000	3,150,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,412.00000	2,568,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,531.00000	3,296,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2,303.00000	2,453,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,230.00000	3,006,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,524.00000	2,686,000	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			8.37600	8.30600		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		642.00000	431,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		985.00000	1,201,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		786.00000	547,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		823.00000	1,010,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		517.00000	334,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,168.00000	1,411,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.46000	8.38800		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,023.00000	2,711,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		893.00000	1,010,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,228.00000	2,908,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		809.00000	918,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,823.00000	2,521,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		983.00000	1,110,000	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		3,354.00000	3,656,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		688.00000	561,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,338.00000	2,581,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.20	Call		1,206.00000	1,020,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,762.00000	1,527,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		1,690.00000	1,884,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,655.00000	3,317,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		661.00000	752,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.54600	8.47100		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,277.00000	3,961,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,255.00000	1,376,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,476.00000	4,154,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,176.00000	1,290,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,082.00000	3,772,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,340.00000	1,467,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.64000	8.56200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		4,459.00000	4,165,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,007.00000	2,156,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,640.00000	4,340,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,914.00000	2,057,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,281.00000	3,993,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,105.00000	2,260,000	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			8.87000	8.79500		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		281.00000	152,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,681.00000	3,143,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		369.00000	209,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,354.00000	2,785,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		211.00000	107,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,030.00000	3,517,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,292.00000	8,701,000	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			8.93500	8.85800		14.25	0.00	0	1,315.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,027.00000	1,732,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		2,881.00000	3,185,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,210.00000	1,900,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		2,667.00000	2,956,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,853.00000	1,575,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,108.00000	3,429,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00000	8.92100		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,735.00000	3,384,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,127.00000	3,384,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,942.00000	3,581,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,954.00000	3,201,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,533.00000	3,193,000	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		3,309.00000	3,577,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06900	8.98800		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,183.00000	3,843,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,091.00000	4,366,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,381.00000	4,031,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,910.00000	4,175,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,991.00000	3,660,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,282.00000	4,566,000	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			130.39838	130.39907			0.00	0	425.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,399.00000	24,398,000		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		24,349.00000	24,348,000		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		24,449.00000	24,448,000		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			108.07390	108.07638			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		106,576.00000	106,574,000		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		106,526.00000	106,524,000		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		106,626.00000	106,624,000		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			109.67287	109.67564			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,426.00000	108,423,000		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		108,376.00000	108,373,000		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		108,476.00000	108,473,000		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			106.51276	106.51344			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,013.00000	104,013,000		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		103,963.00000	103,963,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,063.00000	104,063,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			108.08861	108.08956			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,590.00000	105,589,000		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		105,540.00000	105,539,000		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		105,640.00000	105,639,000		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			8.82600	8.76100			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		6,539.00000	7,064,000		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		6,086.00000	6,612,000		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		6,995.00000	7,520,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.89800	8.83100			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		653.00000	1,187,000		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		249.00000	783,000		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		1,059.00000	1,593,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.97100	8.90300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		760.00000	226,000		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		1,148.00000	614,000		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		370.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	164,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.04400	8.97400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		2,108.00000	1,565,000		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		2,481.00000	1,938,000		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		1,732.00000	1,190,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	1,000		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			13,876.12000	13,746.29000			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			351.92200	352.99900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			356.67500	357.76600			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06780	1.04950		13.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		102.00000	145,000	14.61	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		607.00000	467,000	14.61	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		40.00000	60,000	16.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,045.00000	882,000	16.21	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		247.00000	342,000	13.13	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		252.00000	164,000	13.13	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.08500	1.06660		14.97	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		290.00000	362,000	14.97	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		624.00000	512,000	14.97	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		177.00000	222,000	16.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		1,011.00000	872,000	16.18	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		485.00000	594,000	13.94	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		319.00000	244,000	13.94	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>796,866,157.80</b>	<b>33,252</b>	<b>1,019,573.00</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		434,040,000,000.00		4,340,400	2,170,200.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA383L	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		120,400,000,000.00		1,204,000	304,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



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	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	10,000,000.00
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		200,000,000,000.00		2,000,000	18,250,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		300,000,000.00		3,000	3,000.00
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	0.00
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		100,100,000,000.00		1,001,000	501,000.00
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			0.00	0	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	816,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
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			587,660,000,000.00	5,876,600	2,938,300.00

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		440,000,000,000.00		4,400,000	2,200,000.00
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		200,000,000.00		2,000	9,002,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		540,300,000,000.00		5,403,000	8,703,000.00
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		240,000,000,000.00		2,400,000	1,200,000.00
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	0.00
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		20,000,000,000.00		200,000	2,100,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		255,100,000,000.00		2,551,000	19,551,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			220,200,000,000.00	2,202,000	1,102,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			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
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
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		280,400,000,000.00		2,804,000	8,404,000.00
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	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	3,800,000.00

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			100,000,000.00	1,000	4,001,000.00
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			300,000,000.00	3,000	8,003,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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		1,500,000,000,000.00		15,000,000	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	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000	2,004,000.00
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			20,000,000,000.00	200,000	8,100,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			461,000,000,000.00	4,610,000	77,310,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	104,842,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			250,000,000,000.00	2,500,000	13,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			330,000,000,000.00	3,300,000	189,120,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			101,777,750,000.00	11,003,000	129,271,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	173,723,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			62,886,350,000.00	8,011,000	44,411,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			135,000,000.00	18,000	131,418,000.00
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			300,000,000.00	3,000	2,003,000.00
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		1,200,000,000,000.00		12,000,000	6,000,000.00
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
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			40,000,000,000,000.00	400,000,000	400,000,000.00
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
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	3,001,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			280,600,000,000.00	2,806,000	2,406,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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	15.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD15 On 11/10/2011 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		600,000,000.00		6,000	6,386,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		21,000,000,000,000.00		210,000,000	203,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		100,000,000.00		1,000	13,001,000.00
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			1,080,000,000,000.00	10,800,000	5,400,000.00
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	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			100,000,000.00	1,000	1,000.00
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	3,000,000.00

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		14,000,000,000,000.00		140,000,000	30,000,000.00
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			300,000,000.00	3,000	3,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			280,300,000,000.00	2,803,000	39,903,000.00

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			780,000,000,000.00	7,800,000	3,900,000.00
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	400,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBF019	On	15/04/2014			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
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
MBP20	On	17/02/2014			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
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			200,000,000.00	2,000	16,002,000.00
MTN02	On	13/07/2014			100.00000	100.00000			670,600,000,000.00	6,706,000	4,356,000.00
MTN03	On	13/07/2015			100.00000	100.00000			140,000,000,000.00	1,400,000	15,200,000.00
MTN04	On	13/07/2017			100.00000	100.00000			200,300,000,000.00	2,003,000	6,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,000,000.00
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			700,300,000,000.00	7,003,000	3,503,000.00
NBK2B	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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,001,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			1,470,000,000,000.00	14,700,000	7,450,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	8,005,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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	3,000,000.00
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
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET39	On	11/08/2011			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
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
NMP20I	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500				0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500				0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500				0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500				0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500				0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500				0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		40,300,000,000.00	0.00	403,000	116,200,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	90,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		240,000,000,000.00	0.00	2,400,000	166,200,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000.00	5,000	12,505,000.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTC1A	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01 On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155 On	31/08/2011	Spot Bond			5.50500	5.45000			0.00	0	12,000,000.00
R155P On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			7.46000	7.40000		107,074,935,410,000.00	14,353,208,500	10,882,372,400.00	
R158P On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			8.51500	8.45500		59,407,244,234,000.00	6,976,775,600	8,619,160,000.00	
R187P On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			1.20000	1.20000		36,000,000,000.00	30,000,000	2,827,216,925.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.58000	2.57000			89,010,000,000.00	34,500,000	226,367,000.00
R201	On	21/12/2014	Spot Bond			7.08000	7.02000			14,351,160,000,000.00	2,027,000,000	3,568,725,000.00
R202	On	07/12/2033	Spot Bond			2.60000	2.60000			1,170,000,000,000.00	450,000,000	2,543,033,000.00
R203	On	15/09/2017	Spot Bond			8.05000	7.99000			35,428,516,095,000.00	4,401,057,900	5,070,190,149.00
R204	On	21/12/2018	Spot Bond			8.22000	8.16000			32,288,917,884,000.00	3,928,092,200	6,988,965,200.00
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			6.86000	6.80000			21,243,019,000,000.00	3,096,650,000	2,178,623,000.00
R207	On	15/01/2020	Spot Bond			8.32000	8.25500			35,844,515,200,000.00	4,308,235,000	8,093,928,800.00
R208	On	31/03/2021	Spot Bond			8.35000	8.28000			19,166,363,715,000.00	2,295,372,900	8,034,504,000.00
R209	On	31/03/2036	Spot Bond			8.85000	8.77500			12,883,199,880,000.00	1,455,728,800	8,039,295,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			546,695,000,000.00	206,300,000	1,116,020,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			239,580,000,000.00	121,000,000	840,001,114.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			54,701,318,000.00	21,120,200	400,110,100.00
R213	On	28/02/2031	Spot Bond			8.80500	8.74000			4,684,260,000,000.00	532,000,000	863,100,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,883,365,530,000.00	1,366,671,620	1,889,435,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	36,070,780.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			520,000,000,000.00	5,200,000	18,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,002,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	200,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000		380,000,000,000.00		3,800,000	1,900,000.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		700,200,000,000.00		7,002,000	5,002,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00
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			200,000,000.00	2,000	2,000.00
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			1,600,000,000,000.00	16,000,000	8,000,000.00
SYN817	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN819	On	18/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN820	On	19/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN821	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,600,000,000.00	36,000,000	36,000,000.00
SYN827On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN828On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN832On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN834On 12/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835On 16/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836On 15/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837On 21/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838On 22/09/2011 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	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6A	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,002,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			20,300,000,000.00	203,000	1,000,283,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,160,300,000,000.00	21,603,000	244,043,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	76,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	98,200,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,100,900,000,000.00	11,009,000	28,889,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP119	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	12,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	52,950,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	209,610,000.00
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>461,464,382,366,000.00</b>	<b>46,701,825,720</b>	<b>78,735,126,983.00</b>
<b>Grand Total:</b>							<b>461,465,179,232,158.00</b>	<b>16,701,858,972</b>	<b>78,736,146,556.00</b>